Yi Zhang

List of Publications by Year
in descending order

17 papers	324 citations	1478505 6 h-index	1125743 13 g-index
17 all docs	17 docs citations	17 times ranked	164 citing authors

#	Article	IF	Citations
1	Robust estimation and shrinkage in ultrahigh dimensional expectile regression with heavy tails and variance heterogeneity. Statistical Papers, 2022, 63, 1-28.	1.2	5
2	Change-point detection for the link function in a single-index model. Statistics and Probability Letters, 2022, 186, 109468.	0.7	0
3	Change point detection for nonparametric regression under strongly mixing process. Statistical Papers, 2020, 61, 1465-1506.	1.2	6
4	A class of distortion measures generated from expectile and its estimation. Communications in Statistics - Theory and Methods, 2019, 48, 2390-2408.	1.0	0
5	Expectile regression for analyzing heteroscedasticity in high dimension. Statistics and Probability Letters, 2018, 137, 304-311.	0.7	25
6	Estimation of heteroscedasticity by local composite quantile regression and matrix decomposition. Journal of Nonparametric Statistics, 2018, 30, 291-307.	0.9	0
7	Variable selection in expectile regression. Communications in Statistics - Theory and Methods, 2018, 47, 1731-1746.	1.0	17
8	Asymptotic behavior of Mean-CVaR portfolio selection model under nonparametric framework. Applied Mathematics, 2017, 32, 79-92.	1.0	2
9	Optimal multivariate quota-share reinsurance: A nonparametric mean-CVaR framework. Insurance: Mathematics and Economics, 2017, 72, 197-214.	1.2	4
10	Multivariate risk models under heavyâ€tailed risks. Applied Stochastic Models in Business and Industry, 2014, 30, 341-360.	1.5	15
11	Tail Behavior of Poisson Shot Noise Processes under Heavy-tailed Shocks and Actuarial Applications. Methodology and Computing in Applied Probability, 2013, 15, 655-682.	1.2	6
12	Moderate deviations for a risk model based on the customer-arrival process. Statistics and Probability Letters, 2012, 82, 116-122.	0.7	5
13	Precise Large Deviations for the Actual Aggregate Loss Process. Stochastic Analysis and Applications, 2009, 27, 1000-1013.	1.5	6
14	Uniform Estimate for Maximum of Randomly Weighted Sums with Applications to Ruin Theory. Methodology and Computing in Applied Probability, 2009, 11, 669-685.	1.2	31
15	Optimal reinsurance under VaR and CTE risk measures. Insurance: Mathematics and Economics, 2008, 43, 185-196.	1.2	199
16	Optimal reinsurance under the general mixture risk measures. Applied Mathematics and Computation, 2007, 185, 229-239.	2.2	3
17	An improved algorithm for high-dimensional continuous threshold expectile model with variance heterogeneity. Journal of Statistical Computation and Simulation, 0, , 1-28.	1.2	0