Ruey S Tsay

List of Publications by Year
in descending order

83 papers	4,793 citations	257357 24 h-index	110317 64 g-index
109 all docs	109 docs citations	109 times ranked	2603 citing authors

#	Article	IF	Citations
1	Testing and Modeling Multivariate Threshold Models. Journal of the American Statistical Association, 1998, 93, 1188-1202.	1.8	438
2	Functional-Coefficient Autoregressive Models. Journal of the American Statistical Association, 1993, 88, 298-308.	1.8	330
3	Some advances in nonâ€linear and adaptive modelling in timeâ€series. Journal of Forecasting, 1994, 13, 109-131.	1.6	310
4	Forecasting the U.S. Unemployment Rate. Journal of the American Statistical Association, 1998, 93, 478-493.	1.8	219
5	True or Spurious Long Memory? A New Test. Journal of Business and Economic Statistics, 2008, 26, 161-175.	1.8	153
6	Testing and Modeling Multivariate Threshold Models. Journal of the American Statistical Association, 1998, 93, 1188.	1.8	146
7	Bayesian Inference and Prediction for Mean and Variance Shifts in Autoregressive Time Series. Journal of the American Statistical Association, 1993, 88, 968-978.	1.8	134
8	Nonlinear Additive ARX Models. Journal of the American Statistical Association, 1993, 88, 955-967.	1.8	131
9	Outliers in multivariate time series. Biometrika, 2000, 87, 789-804.	1.3	130
10	STATISTICAL ANALYSIS OF ECONOMIC TIME SERIES VIA MARKOV SWITCHING MODELS. Journal of Time Series Analysis, 1994, 15, 523-539.	0.7	120
11	Particle filters and Bayesian inference in financial econometrics. Journal of Forecasting, 2011, 30, 168-209.	1.6	103
12	Outlier Detection in Multivariate Time Series by Projection Pursuit. Journal of the American Statistical Association, 2006, 101, 654-669.	1.8	99
13	Model Specification in Multivariate Time Series. Journal of the Royal Statistical Society Series B: Methodological, 1989, 51, 157-195.	0.8	88
14	Long-range Dependence in Daily Stock Volatilities. Journal of Business and Economic Statistics, 2000, 18, 254-262.	1.8	77
15	Independent Component Analysis via Distance Covariance. Journal of the American Statistical Association, 2017, 112, 623-637.	1.8	64
16	Dynamic Orthogonal Components for Multivariate Time Series. Journal of the American Statistical Association, 2011, 106, 1450-1463.	1.8	50
17	Bayesian Inference and Prediction for Mean and Variance Shifts in Autoregressive Time Series. Journal of the American Statistical Association, 1993, 88, 968.	1.8	50
18	Quantile regression models with factorâ€augmented predictors and information criterion. Econometrics Journal, 2011, 14, 1-24.	1.2	46

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19	Nonlinear Additive ARX Models. Journal of the American Statistical Association, 1993, 88, 955.	1.8	42
20	Time Series and Forecasting: Brief History and Future Research. Journal of the American Statistical Association, 2000, 95, 638-643.	1.8	40
21	Constrained Factor Models for High-Dimensional Matrix-Variate Time Series. Journal of the American Statistical Association, 2020, 115, 775-793.	1.8	33
22	Estimation of covariance matrix via the sparse Cholesky factor with lasso. Journal of Statistical Planning and Inference, 2010, 140, 3858-3873.	0.4	32
23	Determinants of bid and ask quotes and implications for the cost of trading. Journal of Empirical Finance, 2008, 15, 656-678.	0.9	30
24	Principal Volatility Component Analysis. Journal of Business and Economic Statistics, 2014, 32, 153-164.	1.8	28
25	Some Methods for Analyzing Big Dependent Data. Journal of Business and Economic Statistics, 2016, 34, 673-688.	1.8	26
26	Forecasting the U.S. Unemployment Rate. , 0, .		25
27	Residual income, value-relevant information and equity valuation: a simultaneous equations approach. Review of Quantitative Finance and Accounting, 2008, 31, 331-358.	0.8	24
28	Constrained Factor Models. Journal of the American Statistical Association, 2010, 105, 1593-1605.	1.8	23
29	Nonlinearity in High-Frequency Financial Data and Hierarchical Models. Studies in Nonlinear Dynamics and Econometrics, 2001, 5, 1-17.	0.2	23
30	Usefulness of linear transformations in multivariate time-series analysis. Empirical Economics, 1993, 18, 567-593.	1.5	22
31	Market-Based Credit Ratings. Journal of Business and Economic Statistics, 2014, 32, 430-444.	1.8	20
32	Bayesian inference for periodic regime-switching models. Journal of Applied Econometrics, 1998, 13, 129-143.	1.3	19
33	A Unified Approach to Identifying Multivariate Time Series Models. Journal of the American Statistical Association, 1998, 93, 770-782.	1.8	17
34	Comment: Adaptive Forecasting. Journal of Business and Economic Statistics, 1993, 11, 140-142.	1.8	16
35	Testing serial correlations in high-dimensional time series via extreme value theory. Journal of Econometrics, 2020, 216, 106-117.	3.5	16
36	A Structuralâ€Factor Approach to Modeling Highâ€Dimensional Time Series and Spaceâ€Time Data. Journal of Time Series Analysis, 2019, 40, 343-362.	0.7	15

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37	An Unobserved-Component Model With Switching Permanent and Transitory Innovations. Journal of Business and Economic Statistics, 2005, 23, 443-454.	1.8	14
38	Multivariate volatility models. , 2006, 52, 210-222.		13
39	Bayesian panel data analysis for exploring the impact of subprime financial crisis on the US stock market. Computational Statistics and Data Analysis, 2012, 56, 3345-3365.	0.7	13
40	Testing for Noninvertibie Models With Applications. Journal of Business and Economic Statistics, 1993, 11, 225-233.	1.8	10
41	Variable Selection in Linear Regression With Many Predictors. Journal of Computational and Graphical Statistics, 2009, 18, 573-591.	0.9	10
42	Forecasting Simultaneously Highâ€Dimensional Time Series: A Robust Modelâ€Based Clustering Approach. Journal of Forecasting, 2013, 32, 673-684.	1.6	10
43	Empirical Dynamic Quantiles for Visualization of High-Dimensional Time Series. Technometrics, 2019, 61, 429-444.	1.3	9
44	Clustering Multiple Time Series with Structural Breaks. Journal of Time Series Analysis, 2019, 40, 182-202.	0.7	8
45	Nonlinear transfer functions. Journal of Nonparametric Statistics, 1996, 6, 193-204.	0.4	7
46	High-dimensional Linear Regression for Dependent Data with Applications to Nowcasting. Statistica Sinica, 2020, , .	0.2	7
47	Modeling High-Dimensional Time Series: A Factor Model With Dynamically Dependent Factors and Diverging Eigenvalues. Journal of the American Statistical Association, 2022, 117, 1398-1414.	1.8	6
48	Residual income, nonâ€earnings information, and information content. Journal of Forecasting, 2009, 28, 487-511.	1.6	5
49	Testing Serial Correlation and ARCH Effect of High-Dimensional Time-Series Data. Journal of Business and Economic Statistics, 2021, 39, 136-147.	1.8	5
50	A Two-Way Transformed Factor Model for Matrix-Variate Time Series. Econometrics and Statistics, 2023, 27, 83-101.	0.4	5
51	A Unified Approach to Identifying Multivariate Time Series Models. , 0, .		5
52	Tests for multinormality with applications to time series. Communications in Statistics - Theory and Methods, 1999, 28, 519-536.	0.6	4
53	Forecasting with leading indicators revisited. Journal of Forecasting, 2003, 22, 603-617.	1.6	4
54	Multivariate Time Series Analysis and Its Applications. Wiley Series in Probability and Statistics, 2005, , 339-404.	0.0	4

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55	Model selection for generalized linear models with factorâ€augmented predictors. Applied Stochastic Models in Business and Industry, 2009, 25, 207-235.	0.9	4
56	Random aggregation with applications in highâ€frequency finance. Journal of Forecasting, 2011, 30, 72-103.	1.6	4
57	Special Issue on Big Data. Journal of Business and Economic Statistics, 2016, 34, 487-488.	1.8	4
58	Modeling high-dimensional unit-root time series. International Journal of Forecasting, 2021, 37, 1535-1555.	3.9	4
59	Matrix Autoregressive Spatio-Temporal Models. Journal of Computational and Graphical Statistics, 2021, 30, 1143-1155.	0.9	3
60	State-Space Models and Kalman Filter. Wiley Series in Probability and Statistics, 2005, , 490-542.	0.0	2
61	Tensor Canonical Correlation Analysis With Convergence and Statistical Guarantees. Journal of Computational and Graphical Statistics, 2021, 30, 728-744.	0.9	2
62	Time Series and Forecasting: Brief History and Future Research. Journal of the American Statistical Association, 2000, 95, 638.	1.8	2
63	Editor's Introduction to Panel Discussion on Analysis of High-Frequency Data. Journal of Business and Economic Statistics, 2000, 18, 139-139.	1.8	1
64	Extreme Values, Quantile Estimation, and Value at Risk. Wiley Series in Probability and Statistics, 2005, , 287-338.	0.0	1
65	Linear Time Series Analysis and Its Applications. Wiley Series in Probability and Statistics, 2005, , 24-96.	0.0	1
66	Statistics in finance. Wiley Interdisciplinary Reviews: Computational Statistics, 2011, 3, 289-315.	2.1	1
67	Introduction to special issue commemorating the 50th anniversary of the Kalman Filter and 40th anniversary of Box and Jenkins. Journal of Forecasting, 2011, 30, 1-5.	1.6	1
68	A Predictive Approach for Selection of Diffusion Index Models. Econometric Reviews, 2014, 33, 68-99.	0.5	1
69	Testing Independence Between Two Spatial Random Fields. Journal of Agricultural, Biological, and Environmental Statistics, 2021, 26, 161-179.	0.7	1
70	Divide-and-Conquer: A Distributed Hierarchical Factor Approach to Modeling Large-Scale Time Series Data. Journal of the American Statistical Association, 2023, 118, 2698-2711.	1.8	1
71	Nonlinear Models and Their Applications. Wiley Series in Probability and Statistics, 2005, , 154-205.	0.0	0
72	Multivariate Volatility Models and Their Applications. Wiley Series in Probability and Statistics, 2005, , 443-489.	0.0	0

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73	High-Frequency Data Analysis and Market Microstructure. Wiley Series in Probability and Statistics, 2005, , 206-250.	0.0	0
74	Conditional Heteroscedastic Models. Wiley Series in Probability and Statistics, 2005, , 97-153.	0.0	0
75	Principal Component Analysis and Factor Models. Wiley Series in Probability and Statistics, 2005, , 405-442.	0.0	0
76	Financial Time Series and Their Characteristics. Wiley Series in Probability and Statistics, 2005, , 1-23.	0.0	0
77	Continuous-Time Models and Their Applications. Wiley Series in Probability and Statistics, 2005, , 251-286.	0.0	0
78	Comments on: Data science, big data and statistics. Test, 2019, 28, 357-359.	0.7	0
79	Time evolution of income distributions with subgroup decompositions. Econometric Reviews, 2020, 39, 826-857.	0.5	0
80	Markov Chain Monte Carlo Methods with Applications. Wiley Series in Probability and Statistics, 0, , 543-600.	0.0	0
81	Penalized Maximum Likelihood Boosting with Predictive Measures. Oyo Tokeigaku, 2009, 38, 41-67.	0.2	0
82	The Threshold Approach: An Appreciation. , 2009, , 107-109.		0
83	<i>Data Science in Science:</i> Special Issue on Data Science in Modern Finance. , 2022, 1, 3-4.		0