Heng Lian

List of Publications by Year
in descending order

157	1,489	361413 20	477307 29
papers	citations	h-index	g-index

158	158	158	936
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Sketched approximation of regularized canonical correlation analysis. Communications in Statistics - Theory and Methods, 2023, 52, 6960-6971.	1.0	0
2	High-Dimensional Dynamic Covariance Matrices With Homogeneous Structure. Journal of Business and Economic Statistics, 2022, 40, 96-110.	2.9	5
3	High-Dimensional Vector Autoregressive Time Series Modeling via Tensor Decomposition. Journal of the American Statistical Association, 2022, 117, 1338-1356.	3.1	18
4	High-dimensional quantile varying-coefficient models with dimension reduction. Metrika, 2022, 85, 1-19.	0.8	2
5	Sparse high-dimensional semi-nonparametric quantile regression in a reproducing kernel Hilbert space. Computational Statistics and Data Analysis, 2022, 168, 107388.	1.2	5
6	On Optimal Learning With Random Features. IEEE Transactions on Neural Networks and Learning Systems, 2022, PP, 1-6.	11.3	0
7	Partially linear functional quantile regression in a reproducing kernel Hilbert space. Journal of Nonparametric Statistics, 2022, 34, 789-803.	0.9	0
8	Learning Rate for Convex Support Tensor Machines. IEEE Transactions on Neural Networks and Learning Systems, 2021, 32, 3755-3760.	11.3	6
9	Ultra highâ€dimensional semiparametric longitudinal data analysis. Biometrics, 2021, 77, 903-913.	1.4	4
10	Optimal prediction of quantile functional linear regression in reproducing kernel Hilbert spaces. Journal of Statistical Planning and Inference, 2021, 211, 162-170.	0.6	5
11	A semiparametric model for matrix regression. Random Matrices: Theory and Application, 2021, 10, 2250001.	1.1	0
12	Approximate nonparametric quantile regression in reproducing kernel Hilbert spaces via random projection. Information Sciences, 2021, 547, 244-254.	6.9	5
13	Additive functional regression in reproducing kernel Hilbert spaces under smoothness condition. Metrika, 2021, 84, 429-442.	0.8	0
14	Sparse reduced-rank regression for multivariate varying-coefficient models. Journal of Statistical Computation and Simulation, 2021, 91, 752-767.	1.2	3
15	Minimax rate in prediction for functional principal component regression. Communications in Statistics - Theory and Methods, 2021, 50, 1240-1249.	1.0	0
16	Homogeneity Pursuit in Single Index Models based Panel Data Analysis. Journal of Business and Economic Statistics, 2021, 39, 386-401.	2.9	15
17	Distributed Partially Linear Additive Models With a High Dimensional Linear Part. IEEE Transactions on Signal and Information Processing Over Networks, 2021, 7, 611-625.	2.8	1
18	Convergence rate for nonparametric quantile regression with a total variation penalty. Stat, 2021, 10, e361.	0.4	0

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19	Random projections for quantile ridge regression. Stat, 2021, 10, e386.	0.4	0
20	Optimal prediction for high-dimensional functional quantile regression in reproducing kernel Hilbert spaces. Journal of Complexity, 2021, 66, 101568.	1.3	2
21	Sketched quantile additive functional regression. Neurocomputing, 2021, 461, 17-26.	5.9	0
22	Distributed learning for sketched kernel regression. Neural Networks, 2021, 143, 368-376.	5.9	6
23	Directional regression for functional data. Journal of Statistical Planning and Inference, 2020, 204, 1-17.	0.6	0
24	Marginal quantile regression for varying coefficient models with longitudinal data. Annals of the Institute of Statistical Mathematics, 2020, 72, 213-234.	0.8	3
25	Randomized sketches for sparse additive models. Neurocomputing, 2020, 385, 80-87.	5.9	0
26	Faster convergence rate for functional linear regression in reproducing kernel Hilbert spaces. Statistics, 2020, 54, 167-181.	0.6	3
27	Nonlinear functional canonical correlation analysis via distance covariance. Journal of Multivariate Analysis, 2020, 180, 104662.	1.0	2
28	A reproducing kernel Hilbert space approach to high dimensional partially varying coefficient model. Computational Statistics and Data Analysis, 2020, 152, 107039.	1.2	3
29	Partially functional linear regression in reproducing kernel Hilbert spaces. Computational Statistics and Data Analysis, 2020, 150, 106978.	1.2	9
30	Principal single-index varying-coefficient models for dimension reduction in quantile regression. Journal of Statistical Computation and Simulation, 2020, 90, 800-818.	1.2	2
31	Asymptotics of the Nonâ€parametric Function for Bâ€splinesâ€based Estimation in Partially Linear Models. International Statistical Review, 2020, 88, 142-154.	1.9	2
32	Randomized sketches for kernel CCA. Neural Networks, 2020, 127, 29-37.	5.9	4
33	Projected spline estimation of the nonparametric function in high-dimensional partially linear models for massive data. Annals of Statistics, 2019, 47, .	2.6	12
34	Partially functional linear regression with quadratic regularization. Inverse Problems, 2019, 35, 105002.	2.0	3
35	On double-index dimension reduction for partially functional data. Journal of Nonparametric Statistics, 2019, 31, 761-768.	0.9	1
36	Debiasing and Distributed Estimation for High-Dimensional Quantile Regression. IEEE Transactions on Neural Networks and Learning Systems, 2019, 31, 1-9.	11.3	36

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37	Principal varying coefficient estimator for high-dimensional models. Statistics, 2019, 53, 1234-1250.	0.6	2
38	Rank reduction for high-dimensional generalized additive models. Journal of Multivariate Analysis, 2019, 173, 672-684.	1.0	0
39	A general framework for frequentist model averaging. Science China Mathematics, 2019, 62, 205-226.	1.7	6
40	Identification and estimation in quantile varying-coefficient models with unknown link function. Test, 2019, 28, 1251-1275.	1.1	4
41	Reduced rank modeling for functional regression with functional responses. Journal of Multivariate Analysis, 2019, 169, 205-217.	1.0	0
42	Pursuit of dynamic structure in quantile additive models with longitudinal data. Computational Statistics and Data Analysis, 2019, 130, 42-60.	1.2	0
43	Oracle inequalities for sparse additive quantile regression in reproducing kernel Hilbert space. Annals of Statistics, 2018, 46, .	2.6	31
44	A generalized partially linear framework for variance functions. Annals of the Institute of Statistical Mathematics, 2018, 70, 1147-1175.	0.8	0
45	A partially linear additive model for clustered proportion data. Statistics in Medicine, 2018, 37, 1009-1030.	1.6	8
46	Greedy forward regression for variable screening. Australian and New Zealand Journal of Statistics, 2018, 60, 20-42.	0.9	4
47	Adaptive varying-coefficient linear quantile model: a profiled estimating equations approach. Annals of the Institute of Statistical Mathematics, 2018, 70, 553-582.	0.8	2
48	Dimensionality Reduction and Variable Selection in Multivariate Varying-Coefficient Models With a Large Number of Covariates. Journal of the American Statistical Association, 2018, 113, 746-754.	3.1	10
49	Robust estimation and model identification for longitudinal data varying-coefficient model. Communications in Statistics - Theory and Methods, 2018, 47, 2701-2719.	1.0	2
50	Interval estimation for a proportion using a double-sampling scheme with two fallible classifiers. Statistical Methods in Medical Research, 2018, 27, 2478-2503.	1.5	8
51	Estimation and testing for time-varying quantile single-index models with longitudinal data. Computational Statistics and Data Analysis, 2018, 118, 66-83.	1.2	7
52	Partially Linear Additive Models with Unknown Link Functions. Scandinavian Journal of Statistics, 2018, 45, 255-282.	1.4	5
53	A principal varying-coefficient model for quantile regression: Joint variable selection and dimension reduction. Computational Statistics and Data Analysis, 2018, 127, 269-280.	1.2	8
54	Sparse Bayesian variable selection for classifying high-dimensional data. Statistics and Its Interface, 2018, 11, 385-395.	0.3	1

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55	GEE analysis for longitudinal single-index quantile regression. Journal of Statistical Planning and Inference, 2017, 187, 78-102.	0.6	15
56	Quantile index coefficient model with variable selection. Journal of Multivariate Analysis, 2017, 154, 40-58.	1.0	3
57	Interquantile shrinkage in additive models. Journal of Nonparametric Statistics, 2017, 29, 561-576.	0.9	0
58	Profile forward regression screening for ultra-high dimensional semiparametric varying coefficient partially linear models. Journal of Multivariate Analysis, 2017, 155, 133-150.	1.0	15
59	Composite quantile regression for correlated data. Computational Statistics and Data Analysis, 2017, 109, 15-33.	1.2	15
60	Estimation and variable selection for quantile partially linear single-index models. Journal of Multivariate Analysis, 2017, 162, 215-234.	1.0	14
61	Robust reduced-rank modeling via rank regression. Journal of Statistical Planning and Inference, 2017, 180, 1-12.	0.6	12
62	SiAM: A hybrid of single index models and additive models. Electronic Journal of Statistics, 2017, 11, 2397-2423.	0.7	2
63	On invertibility of the Câ€matrix in quadratic inference functions. Stat, 2016, 5, 279-285.	0.4	0
64	Empirical likelihood for single-index models with responses missing at random. Science China Mathematics, 2016, 59, 1187-1207.	1.7	8
65	Bayesian Additive Machine: classification with a semiparametric discriminant function. Journal of Statistical Computation and Simulation, 2016, 86, 682-695.	1.2	2
66	Mean and quantile boosting for partially linear additive models. Statistics and Computing, 2016, 26, 997-1008.	1.5	2
67	Sparsistent and constansistent estimation of the varying-coefficient model with a diverging number of predictors. Communications in Statistics - Theory and Methods, 2016, 45, 6385-6399.	1.0	3
68	Nonconvex penalized reduced rank regression and its oracle properties in high dimensions. Journal of Multivariate Analysis, 2016, 143, 383-393.	1.0	2
69	Minimax convergence rates for kernel CCA. Journal of Multivariate Analysis, 2016, 150, 183-190.	1.0	3
70	Estimation and variable selection for proportional response data with partially linear single-index models. Computational Statistics and Data Analysis, 2016, 96, 40-56.	1.2	6
71	The Expectationâ€“Maximization approach for Bayesian quantile regression. Computational Statistics and Data Analysis, 2016, 96, 1-11.	1.2	12
72	Separation of linear and index covariates in partially linear single-index models. Journal of Multivariate Analysis, 2016, 143, 56-70.	1.0	9

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73	Nonconcave penalized estimation for partially linear models with longitudinal data. Statistics, 2016, 50, 43-59.	0.6	10
74	A note on the efficiency of composite quantile regression. Journal of Statistical Computation and Simulation, 2016, 86, 1334-1341.	1.2	11
75	Kernel additive sliced inverse regression. Statistica Sinica, 2016, , .	0.3	4
76	Variance function additive partial linear models. Electronic Journal of Statistics, 2015, 9, .	0.7	3
77	Functional sufficient dimension reduction: Convergence rates and multiple functional case. Journal of Statistical Planning and Inference, 2015, 167, 58-68.	0.6	6
78	A Note on Application of Nesterovâ€™s Method inÂSolving Lasso-Type Problems. Communications in Statistics Part B: Simulation and Computation, 2015, 44, 1673-1682.	1.2	0
79	Gaussian Process Models for Non Parametric Functional Regression with Functional Responses. Communications in Statistics - Theory and Methods, 2015, 44, 3428-3445.	1.0	3
80	Bayesian Tobit quantile regression with single-index models. Journal of Statistical Computation and Simulation, 2015, 85, 1247-1263.	1.2	17
81	Parametric and semiparametric reduced-rank regression with flexible sparsity. Journal of Multivariate Analysis, 2015, 136, 163-174.	1.0	5
82	Variable selection for fixed effects varying coefficient models. Acta Mathematica Sinica, English Series, 2015, 31, 91-110.	0.6	13
83	Simultaneous estimation of linear conditional quantiles with penalized splines. Journal of Multivariate Analysis, 2015, 141, 1-21.	1.0	5
84	Spline estimator for simultaneous variable selection and constant coefficient identification in high-dimensional generalized varying-coefficient models. Journal of Multivariate Analysis, 2015, 141, 81-103.	1.0	4
85	Minimax prediction for functional linear regression with functional responses in reproducing kernel Hilbert spaces. Journal of Multivariate Analysis, 2015, 140, 395-402.	1.0	15
86	Quantile regression for dynamic partially linear varying coefficient time series models. Journal of Multivariate Analysis, 2015, 141, 49-66.	1.0	9
87	Empirical likelihood for the class of single index hazard regression models. Journal of the Korean Statistical Society, 2015, 44, 619-631.	0.4	1
88	Estimation of a sparse and spiked covariance matrix. Journal of Nonparametric Statistics, 2015, 27, 241-252.	0.9	0
89	Variance Function Partially Linear Single-Index Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2015, 77, 171-194.	2.2	29
90	Variable selection and estimation for partially linear single-index models with longitudinal data. Statistics and Computing, 2015, 25, 579-593.	1.5	32

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91	Convergence and sparsity of Lasso and group Lasso in high-dimensional generalized linear models. Statistical Papers, 2015, 56, 819-828.	1.2	15
92	Bayesian quantile regression for partially linear additive models. Statistics and Computing, 2015, 25, 651-668.	1.5	21
93	Estimation and variable selection for generalised partially linear single-index models. Journal of Nonparametric Statistics, 2014, 26, 171-185.	0.9	6
94	Variable selection for general transformation models with ranking data. Statistics, 2014, 48, 81-100.	0.6	0
95	Estimation by polynomial splines with variable selection in additive Cox models. Statistics, 2014, 48, 67-80.	0.6	5
96	Semiparametric Bayesian information criterion for model selection in ultra-high dimensional additive models. Journal of Multivariate Analysis, 2014, 123, 304-310.	1.0	7
97	Empirical likelihood inference for general transformation models with right censored data. Statistics and Computing, 2014, 24, 985-995.	1.5	2
98	Variational inferences for partially linear additive models with variable selection. Computational Statistics and Data Analysis, 2014, 80, 223-239.	1.2	5
99	Partially linear structure identification in generalized additive models with NP-dimensionality. Computational Statistics and Data Analysis, 2014, 80, 197-208.	1.2	7
100	Series expansion for functional sufficient dimension reduction. Journal of Multivariate Analysis, 2014, 124, 150-165.	1.0	34
101	Adaptive rates of contraction of posterior distributions in Bayesian wavelet regression. Journal of Statistical Planning and Inference, 2014, 145, 92-101.	0.6	3
102	SCAD-penalized regression in additive partially linear proportional hazards models with an ultra-high-dimensional linear part. Journal of Multivariate Analysis, 2014, 125, 50-64.	1.0	6
103	Some asymptotic properties for functional canonical correlation analysis. Journal of Statistical Planning and Inference, 2014, 153, 1-10.	0.6	7
104	A simple and efficient algorithm for fused lasso signal approximator with convex loss function. Computational Statistics, 2013, 28, 1699-1714.	1.5	7
105	Polynomial spline estimation for generalized varying coefficient partially linear models with a diverging number of components. Metrika, 2013, 76, 1083-1103.	0.8	3
106	Variable selection for high-dimensional varying coefficient partially linear models via nonconcave penalty. Metrika, 2013, 76, 887-908.	0.8	7
107	Bayesian quantile regression for single-index models. Statistics and Computing, 2013, 23, 437-454.	1.5	36
108	Automatic variable selection for longitudinal generalized linear models. Computational Statistics and Data Analysis, 2013, 61, 174-186.	1.2	22

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109	Empirical likelihood for partially linear proportional hazards models with growing dimensions. Journal of Multivariate Analysis, 2013, 121, 22-32.	1.0	9
110	Shrinkage variable selection and estimation in proportional hazards models with additive structure and high dimensionality. Computational Statistics and Data Analysis, 2013, 63, 99-112.	1.2	5
111	Quadratic inference functions for partially linear single-index models with longitudinal data. Journal of Multivariate Analysis, 2013, 118, 115-127.	1.0	23
112	Semiparametric estimation of fixed effects panel data single-index model. Statistics and Probability Letters, 2013, 83, 1595-1602.	0.7	4
113	Sparse-smooth regularized singular value decomposition. Journal of Multivariate Analysis, 2013, 117, 163-174.	1.0	6
114	Variable selection in a partially linear proportional hazards model with a diverging dimensionality. Statistics and Probability Letters, 2013, 83, 61-69.	0.7	14
115	Partially Linear Structure Selection in Cox Models with Varying Coefficients. Biometrics, 2013, 69, 348-357.	1.4	13
116	GENERALIZED ADDITIVE PARTIAL LINEAR MODELS WITH HIGH-DIMENSIONAL COVARIATES. Econometric Theory, 2013, 29, 1136-1161.	0.7	9
117	Shrinkage estimation and selection for multiple functional regression. Statistica Sinica, 2013, , .	0.3	8
118	SCAD-penalised generalised additive models with non-polynomial dimensionality. Journal of Nonparametric Statistics, 2012, 24, 681-697.	0.9	6
119	Stochastic adaptation of importance sampler. Statistics, 2012, 46, 777-785.	0.6	2
120	Variable selection in high-dimensional partly linear additive models. Journal of Nonparametric Statistics, 2012, 24, 825-839.	0.9	14
121	Semiparametric Estimation of Additive Quantile Regression Models by Two-Fold Penalty. Journal of Business and Economic Statistics, 2012, 30, 337-350.	2.9	36
122	A note on conditional Akaike information for Poisson regression with random effects. Electronic Journal of Statistics, 2012, 6, .	0.7	15
123	Convergence of nonparametric functional regression estimates with functional responses. Electronic Journal of Statistics, 2012, 6, .	0.7	9
124	Gaussian Process Single-Index Models as Emulators for Computer Experiments. Technometrics, 2012, 54, 30-41.	1.9	48
125	Semiparametric estimation for inverse density weighted expectations when responses are missing at random. Journal of Nonparametric Statistics, 2012, 24, 139-152.	0.9	2
126	Shrinkage estimation for identification of linear components in additive models. Statistics and Probability Letters, 2012, 82, 225-231.	0.7	13

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127	A note on the consistency of Schwarzâ€™s criterion in linear quantile regression with the SCAD penalty. Statistics and Probability Letters, 2012, 82, 1224-1228.	0.7	11
128	Bayesian quantile regression for longitudinal data models. Journal of Statistical Computation and Simulation, 2012, 82, 1635-1649.	1.2	48
129	BOPA: A Bayesian hierarchical model for outlier expression detection. Computational Statistics and Data Analysis, 2012, 56, 4146-4156.	1.2	2
130	Identification of Partially Linear Structure in Additive Models with an Application to Gene Expression Prediction from Sequences. Biometrics, 2012, 68, 437-445.	1.4	15
131	Time-varying coefficient estimation in differential equation models with noisy time-varying covariates. Journal of Multivariate Analysis, 2012, 103, 58-67.	1.0	6
132	Bias-corrected GEE estimation and smooth-threshold GEE variable selection for single-index models with clustered data. Journal of Multivariate Analysis, 2012, 105, 422-432.	1.0	29
133	Empirical likelihood confidence intervals for nonparametric functional data analysis. Journal of Statistical Planning and Inference, 2012, 142, 1669-1677.	0.6	35
134	On feature selection with principal component analysis for one-class SVM. Pattern Recognition Letters, 2012, 33, 1027-1031.	4.2	29
135	Variable selection for high-dimensional generalized varying-coefficient models. Statistica Sinica, 2012, , .	0.3	7
136	Functional partial linear model. Journal of Nonparametric Statistics, 2011, 23, 115-128.	0.9	59
137	Empirical likelihood inference for partially linear panel data models with fixed effects. Economics Letters, 2011, 113, 165-167.	1.9	23
138	Convergence of functional k-nearest neighbor regression estimate with functional responses. Electronic Journal of Statistics, 2011, 5, .	0.7	45
139	Semi-varying coefficient models with a diverging number of components. Journal of Multivariate Analysis, 2011, 102, 1166-1174.	1.0	19
140	On posterior distribution of Bayesian wavelet thresholding. Journal of Statistical Planning and Inference, 2011, 141, 318-324.	0.6	10
141	On efficient estimators of two seemingly unrelated regressions. Statistics and Probability Letters, 2011, 81, 563-570.	0.7	11
142	Shrinkage tuning parameter selection in precision matrices estimation. Journal of Statistical Planning and Inference, 2011, 141, 2839-2848.	0.6	21
143	Inference of Genetic Networks from Time Course Expression Data Using Functional Regression with Lasso Penalty. Communications in Statistics - Theory and Methods, 2011, 40, 1768-1779.	1.0	10
144	Posterior convergence and model estimation in Bayesian change-point problems. Electronic Journal of Statistics, 2010, 4, .	0.7	5

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145	Total variation, adaptive total variation and nonconvex smoothly clipped absolute deviation penalty for denoising blocky images. Pattern Recognition, 2010, 43, 2609-2619.	8.1	33
146	Sparse Bayesian hierarchical modeling of high-dimensional clustering problems. Journal of Multivariate Analysis, 2010, 101, 1728-1737.	1.0	6
147	On Rates of Convergence for Posterior Distributions Under Misspecification. Communications in Statistics - Theory and Methods, 2009, 38, 1893-1900.	1.0	2
148	Cross-validation for comparing multiple density estimation procedures. Statistics and Probability Letters, 2009, 79, 112-115.	0.7	2
149	Bayesian Nonlinear Principal Component Analysis Using Random Fields. IEEE Transactions on Pattern Analysis and Machine Intelligence, 2009, 31, 749-754.	13.9	1
150	Bayes and Empirical Bayes Inference in Changepoint Problems. Communications in Statistics - Theory and Methods, 2008, 38, 419-430.	1.0	1
151	Automated mapping of large-scale chromatin structure in ENCODE. Bioinformatics, 2008, 24, 1911-1916.	4.1	31
152	On the Consistency of Bayesian Function Approximation Using Step Functions. Neural Computation, 2007, 19, 2871-2880.	2.2	2
153	Nonlinear functional models for functional responses in reproducing kernel hilbert spaces. Canadian Journal of Statistics, 2007, 35, 597-606.	0.9	45
154	Consistency of Bayesian estimation of a step function. Statistics and Probability Letters, 2007, 77, 19-24.	0.7	4
155	Variational Local Structure Estimation for Image Super-Resolution. , 2006, , .		3
156	Estimation in quantile regression models for correlated data with diverging number of covariates and large cluster sizes. Communications in Statistics - Theory and Methods, 0, , 1-27.	1.0	0
157	Discussion of the paper â€˜A review of distributed statistical inferenceâ€™. Statistical Theory and Related Fields, 0, , 1-2.	0.4	0