

Hui Jiang

List of Publications by Year in descending order

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Version: 2024-02-01

7
papers

13
citations

2682572

2
h-index

2550090

3
g-index

7
all docs

7
docs citations

7
times ranked

14
citing authors

#	ARTICLE	IF	CITATIONS
1	A novel partial-linear single-index model for time series data. Computational Statistics and Data Analysis, 2019, 134, 110-122.	1.2	8
2	Asymmetric conditional correlations in stock returns. Annals of Applied Statistics, 2016, 10, .	1.1	3
3	The consistency of model selection for dynamic Semi-varying coefficient models with autocorrelated errors. Communications in Statistics - Theory and Methods, 2019, 48, 549-558.	1.0	2
4	A Note on Error Probabilities of the Likelihood Ratio Test Based on Transport Inequalities. Journal of the Indian Society for Probability and Statistics, 2019, 20, 201-225.	0.8	0
5	Risk Reduction and Efficiency Increase in Large Portfolios: Gross-Exposure Constraints and Shrinkage of the Covariance Matrix. Journal of Financial Econometrics, 0, , .	1.5	0
6	Nonparametric regression with right-censored covariate via conditional density function. Statistics in Medicine, 2022, 41, 2025-2051.	1.6	0
7	On the semi-varying coefficient dynamic panel data model with autocorrelated errors. Computational Statistics and Data Analysis, 2022, , 107458.	1.2	0