

Chor-yiu Sin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6191804/publications.pdf>

Version: 2024-02-01

8
papers

51
citations

1937685

4
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1720034

7
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all docs

8
docs citations

8
times ranked

44
citing authors

#	ARTICLE	IF	CITATIONS
1	Model selection for integrated autoregressive processes of infinite order. <i>Journal of Multivariate Analysis</i> , 2012, 106, 57-71.	1.0	16
2	On functional limits of short- and long-memory linear processes with GARCH(1,1) noises. <i>Stochastic Processes and Their Applications</i> , 2015, 125, 482-512.	0.9	11
3	PREDICTION ERRORS IN NONSTATIONARY AUTOREGRESSIONS OF INFINITE ORDER. <i>Econometric Theory</i> , 2010, 26, 774-803.	0.7	9
4	Tree-based methods for clustering time series using domain-relevant attributes. <i>Journal of Business Analytics</i> , 2019, 2, 1-23.	2.7	7
5	Using heteroscedasticity-non-consistent or heteroscedasticity-consistent variances in linear regression. <i>Econometrics and Statistics</i> , 2021, 18, 117-142.	0.8	4
6	QMLE OF A STANDARD EXPONENTIAL ACD MODEL: ASYMPTOTIC DISTRIBUTION AND RESIDUAL CORRELATION. <i>Annals of Financial Economics</i> , 2014, 09, 1440009.	1.4	3
7	Order selection for possibly infinite-order non-stationary time series. <i>AStA Advances in Statistical Analysis</i> , 2019, 103, 187-216.	0.9	1
8	On asymptotic risk of selecting models for possibly nonstationary time-series. <i>Econometric Reviews</i> , 2021, 40, 387-414.	1.1	0