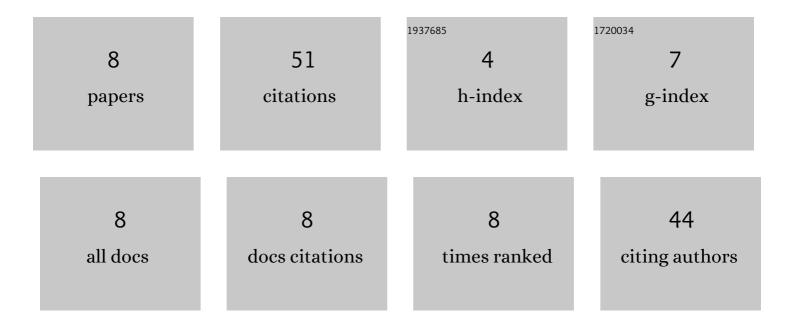
## Chor-yiu Sin

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/6191804/publications.pdf Version: 2024-02-01



CHOR-VILL SIN

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