Yuehua Wu

List of Publications by Year
in descending order

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72 papers	1,143 citations	687363 13 h-index	395702 33 g-index
75 all docs	75 docs citations	75 times ranked	1182 citing authors

#	Article	IF	Citations
1	A novel group VIF regression for group variable selection with application to multiple change-point detection. Journal of Applied Statistics, 2023, 50, 247-263.	1.3	1
2	Estimation of the Covariance Matrix in Hierarchical Bayesian Spatio-Temporal Modeling via Dimension Expansion. Entropy, 2022, 24, 492.	2.2	0
3	Detection of Multiple Change-Points in the Scale Parameter of a Gamma Distributed Sequence Based on Reversible Jump MCMC. Journal of the Korean Statistical Society, 2021, 50, 25-43.	0.4	0
4	High-dimensional sign-constrained feature selection and grouping. Annals of the Institute of Statistical Mathematics, 2021, 73, 787-819.	0.8	0
5	Notes on M-Estimation in Exponential Signal Models. Communications in Mathematics and Statistics, 2021, 9, 139-151.	1.5	0
6	An Empirical-Characteristic-Function-Based Change-Point Test for Detection of Multiple Distributional Changes. Journal of Statistical Theory and Practice, 2021, 15, 1.	0.5	1
7	Generalized leastâ€squares in dimension expansion method for nonstationary processes. Environmetrics, 2021, 32, e2684.	1.4	1
8	Asymptotic properties on high-dimensional multivariate regression M-estimation. Journal of Multivariate Analysis, 2021, 183, 104730.	1.0	0
9	Robust detection of abnormality in highly corrupted medical images. Electronic Journal of Statistics, 2021, 15, .	0.7	0
10	A note on the semiparametric approach to dimension reduction. Communications in Statistics - Theory and Methods, 2020, 49, 2295-2304.	1.0	0
11	Comparing ratios of the mean to a power of variance in two samples via self-normalized test statistics. Communications in Statistics - Theory and Methods, 2020, 49, 2787-2799.	1.0	0
12	Portfolio Optimization for Binary Options Based on Relative Entropy. Entropy, 2020, 22, 752.	2.2	4
13	Option Portfolio Selection with Generalized Entropic Portfolio Optimization. Entropy, 2020, 22, 805.	2.2	3
14	An Entropy-Based Approach to Portfolio Optimization. Entropy, 2020, 22, 332.	2.2	25
15	General matching quantiles M-estimation. Computational Statistics and Data Analysis, 2020, 147, 106941.	1.2	1
16	Estimation and model selection in general spatial dynamic panel data models. Proceedings of the National Academy of Sciences of the United States of America, 2020, 117, 5235-5241.	7.1	14
17	A segmented generalized Markov regime-switching model with its application in financial time series data. Journal of Statistical Computation and Simulation, 2020, 90, 839-853.	1.2	0
18	Beta approximation and its applications. Journal of Statistical Computation and Simulation, 2020, 90, 1251-1266.	1.2	0

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19	Simultaneous Multiple Change Points Estimation in Generalized Linear Models. , 2020, , 341-356.		0
20	Multiple change-points detection by empirical Bayesian information criteria and Gibbs sampling induced stochastic search. Applied Mathematical Modelling, 2019, 72, 202-216.	4.2	8
21	Behavioral analysis of long-term implied volatilities. Studies in Economics and Finance, 2019, ahead-of-print, .	2.1	1
22	Detection of Change Points in Spatiotemporal Data in the Presence of Outliers and Heavy-Tailed Observations. , 2018, , 49-62.		1
23	Consistent and powerful non-Euclidean graph-based change-point test with applications to segmenting random interfered video data. Proceedings of the National Academy of Sciences of the United States of America, 2018, 115, 5914-5919.	7.1	6
24	Consistent and powerful graph-based change-point test for high-dimensional data. Proceedings of the National Academy of Sciences of the United States of America, 2017, 114, 3873-3878.	7.1	13
25	Efficient estimation of nonparametric spatial models with general correlation structures. Australian and New Zealand Journal of Statistics, 2017, 59, 215-233.	0.9	2
26	Detecting Non-negligible New Influences in Environmental Data via a General Spatio-temporal Autoregressive Model. British Journal of Environment and Climate Change, 2017, 7, 223-235.	0.3	1
27	Semisupervised Clustering by Iterative Partition and Regression with Neuroscience Applications. Computational Intelligence and Neuroscience, 2016, 2016, 1-13.	1.7	7
28	Consistent twoâ€stage multiple changeâ€point detection in linear models. Canadian Journal of Statistics, 2016, 44, 161-179.	0.9	14
29	Boosting association rule mining in large datasets via Gibbs sampling. Proceedings of the National Academy of Sciences of the United States of America, 2016, 113, 4958-4963.	7.1	10
30	On nonparametric change point estimator based on empirical characteristic functions. Science China Mathematics, 2016, 59, 2463-2484.	1.7	2
31	Markov regime-switching quantile regression models and financial contagion detection. Insurance: Mathematics and Economics, 2016, 67, 21-26.	1.2	35
32	A sequential multiple change-point detection procedure via VIF regression. Computational Statistics, 2016, 31, 671-691.	1.5	7
33	Detection of Changes in Ground-Level Ozone Concentrations via Entropy. Entropy, 2015, 17, 2749-2763.	2.2	4
34	Approximation to the moments of ratios of cumulative sums. Canadian Journal of Statistics, 2014, 42, 325-336.	0.9	11
35	Approximation of the expected value of the harmonic mean and some applications. Proceedings of the National Academy of Sciences of the United States of America, 2014, 111, 15681-15686.	7.1	10
36	Bayesian spatiotemporal modeling for blending in situ observations with satellite precipitation estimates. Journal of Geophysical Research D: Atmospheres, 2014, 119, 1806-1819.	3.3	17

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37	Theoretical Properties of Composite Likelihoods. Open Journal of Statistics, 2014, 04, 188-197.	0.7	2
38	A self-normalization test for a change-point in the shape parameter of a gamma distributed sequence. Journal of the Korean Statistical Society, 2013, 42, 359-369.	0.4	3
39	A novel and fast methodology for simultaneous multiple structural break estimation and variable selection for nonstationary time series models. Statistics and Computing, 2013, 23, 221-231.	1.5	21
40	Selecting an adaptive sequence for computing recursive M-estimators in multivariate linear regression models. Journal of Systems Science and Complexity, 2013, 26, 583-594.	2.8	1
41	A Statistical Test of Changeâ€Point in Mean that Almost Surely Has Zero Error Probabilities. Australian and New Zealand Journal of Statistics, 2013, 55, 435-454.	0.9	2
42	Consistency of modified kernel regression estimation for functional data. Statistics, 2012, 46, 149-158.	0.6	12
43	Data Fusion Using Empirical Likelihood. Open Journal of Statistics, 2012, 02, 547-556.	0.7	1
44	A segmented regime-switching model with its application to stock market indices. Journal of Applied Statistics, 2011, 38, 2241-2252.	1.3	2
45	General Linear Models. , 2011, , 582-585.		0
46	New Techniques for the Detection and Adjustment of Shifts in Daily Precipitation Data Series. Journal of Applied Meteorology and Climatology, 2010, 49, 2416-2436.	1.5	230
47	A note on asymptotic approximations of inverse moments of nonnegative random variables. Statistics and Probability Letters, 2010, 80, 1260-1264.	0.7	25
48	A note on constrained M-estimation and its recursive analog in multivariate linear regression models. Science in China Series A: Mathematics, 2009, 52, 1235-1250.	0.5	5
49	A Procedure for Estimating the Number of Clusters in Logistic Regression Clustering. Journal of Classification, 2009, 26, 183-199.	2.2	8
50	A note on the convergence rate of the kernel density estimator of the mode. Statistics and Probability Letters, 2009, 79, 1866-1871.	0.7	6
51	Strong convergence rate of estimators of change point and its application. Computational Statistics and Data Analysis, 2009, 53, 990-998.	1.2	18
52	Random weighting method for Coxâ€™s proportional hazards model. Science in China Series A: Mathematics, 2008, 51, 1843-1854.	0.5	2
53	Estimating the Number of Clusters in Logistic Regression Clustering by an Information Theoretic Criterion. , 2008, , 29-43.		0
54	Penalized Maximal t Test for Detecting Undocumented Mean Change in Climate Data Series. Journal of Applied Meteorology and Climatology, 2007, 46, 916-931.	1.5	278

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55	k-Sample tests based on the likelihood ratio. Computational Statistics and Data Analysis, 2007, 51, 4682-4691.	1.2	39
56	Asymptotic Normality of the Recursive M-estimators of the Scale Parameters. Annals of the Institute of Statistical Mathematics, 2007, 59, 367-384.	0.8	5
57	Linear model selection by cross-validation. Journal of Statistical Planning and Inference, 2005, 128, 231-240.	0.6	40
58	Likelihood-ratio tests for normality. Computational Statistics and Data Analysis, 2005, 49, 709-721.	1.2	48
59	Penalized M-Estimation-Based Model Selection for Regression by Cross-Validation. , 2005, , 387-395.		0
60	EMPIRICAL LIKELIHOOD CONFIDENCE INTERVALS FOR THE DIFFERENCE OF TWO QUANTILES OF A POPULATION. , 2003, , 108-117.		0
61	Determination of number of sources with multiple arrays in correlated noise fields. IEEE Transactions on Signal Processing, 2002, 50, 1257-1260.	5.3	16
62	Beta Approximation to the Distribution of Kolmogorov-Smirnov Statistic. Annals of the Institute of Statistical Mathematics, 2002, 54, 577-584.	0.8	12
63	A famiy of simple distribution functions to approximate complicted distributions. Journal of Statistical Computation and Simulation, 2001, 70, 257-266.	1.2	1
64	M-estimation in exponential signal models. IEEE Transactions on Signal Processing, 2001, 49, 373-380.	5.3	9
65	Randomized penalty in detection of the number of signals. IEEE Transactions on Signal Processing, 1994, 42, 2692-2696.	5.3	2
66	On strongly consistent estimates of regression coefficients when the errors are not independently and identically distributed. Acta Mathematicae Applicatae Sinica, 1991, 7, 97-107.	0.7	6
67	On a class of model selection procedures. Communications in Statistics - Theory and Methods, 1989, 18, 3267-3287.	1.0	0
68	A strongly consistent procedure for model selection in a regression problem. Biometrika, 1989, 76, 369-374.	2.4	135
69	Strong law for mixing sequence. Acta Mathematicae Applicatae Sinica, 1989, 5, 367-371.	0.7	8
70	Discrimination analysis when the variates are grouped and observed in sequential order. Communications in Statistics - Theory and Methods, 1988, 17, 4059-4074.	1.0	0
71	Determining the number of sources in signal processing. , 0, , .		4
72	Multiple-array based detection in correlated noise fields. , 0, , .		0