Qiying Wang

List of Publications by Year
in descending order

63 papers	1,349 citations	394421 19 h-index	395702 33 g-index
66 all docs	66 docs citations	66 times ranked	249 citing authors

#	Article	IF	Citations
1	ASYMPTOTIC THEORY FOR LOCAL TIME DENSITY ESTIMATION AND NONPARAMETRIC COINTEGRATING REGRESSION. Econometric Theory, 2009, 25, 710-738.	0.7	194
2	Structural Nonparametric Cointegrating Regression. Econometrica, 2009, 77, 1901-1948.	4.2	178
3	Self-normalized CramÃ©r-type large deviations for independent random variables. Annals of Probability, 2003, 31, 2167.	1.8	113
4	Donsker's theorem for self-normalized partial sums processes. Annals of Probability, 2003, 31, 1228.	1.8	103
5	A specification test for nonlinear nonstationary models. Annals of Statistics, 2012, 40, .	2.6	60
6	ASYMPTOTIC THEORY FOR ZERO ENERGY FUNCTIONALS WITH NONPARAMETRIC REGRESSION APPLICATIONS. Econometric Theory, 2011, 27, 235-259.	0.7	46
7	Sums. Annals of Probability, 1999, 27, 2068-2088.	1.8	41
8	ASYMPTOTICS FOR GENERAL FRACTIONALLY INTEGRATED PROCESSES WITH APPLICATIONS TO UNIT ROOT TESTS. Econometric Theory, 2003, 19, .	0.7	38
9	Strong Approximation for Long Memory Processes with Applications. Journal of Theoretical Probability, 2003, 16, 377-389.	0.8	34
10	MARTINGALE LIMIT THEOREM REVISITED AND NONLINEAR COINTEGRATING REGRESSION. Econometric Theory, 2014, 30, 509-535.	0.7	33
11	NONPARAMETRIC COINTEGRATING REGRESSION WITH NNH ERRORS. Econometric Theory, 2013, 29, 1-27.	0.7	31
12	NONPARAMETRIC COINTEGRATING REGRESSION WITH ENDOGENEITY AND LONG MEMORY. Econometric Theory, 2016, 32, 359-401.	0.7	31
13	An Exponential Nonuniform Berry-Esseen Bound for Self-Normalized Sums. Annals of Probability, 1999, 27, 2068.	1.8	28
14	Darling--ErdÅ‘s theorem for self-normalized sums. Annals of Probability, 2003, 31, 676.	1.8	27
15	Nonlinear regressions with nonstationary time series. Journal of Econometrics, 2015, 185, 182-195.	6.5	27
16	Self-normalized limit theorems: A survey. Probability Surveys, 2013, 10, .	1.3	25
17	THE INVARIANCE PRINCIPLE FOR LINEAR PROCESSES WITH APPLICATIONS. Econometric Theory, 2002, 18, 119-139.	0.7	23
18	UNIFORM CONVERGENCE FOR NONPARAMETRIC ESTIMATORS WITH NONSTATIONARY DATA. Econometric Theory, 2014, 30, 1110-1133.	0.7	23

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19	NONPARAMETRIC TRANSFORMATION REGRESSION WITH NONSTATIONARY DATA. Econometric Theory, 2016, 32, 1-29.	0.7	21
20	Exact convergence rate and leading term in central limit theorem for studentâ€™s t statistic. Annals of Probability, 2004, 32, 1419.	1.8	19
21	Uniform convergence rates for a class of martingales with application in non-linear cointegrating regression. Bernoulli, 2014, 20, .	1.3	19
22	Limit Theorems for Self-Normalized Large Deviation. Electronic Journal of Probability, 2005, 10, .	1.0	17
23	On the Self-Normalized CramÃ©r-type Large Deviation. Journal of Theoretical Probability, 2005, 18, 891-909.	0.8	14
24	Edgeworth expansion for U-statistics under minimal conditions. Annals of Statistics, 2003, 31, 1376.	2.6	12
25	WEAK CONVERGENCE TO STOCHASTIC INTEGRALS FOR ECONOMETRIC APPLICATIONS. Econometric Theory, 2016, 32, 1349-1375.	0.7	12
26	Asymptotics for moving average processes with dependent innovations. Statistics and Probability Letters, 2001, 54, 347-356.	0.7	10
27	Model checks for nonlinear cointegrating regression. Journal of Econometrics, 2018, 207, 261-284.	6.5	10
28	CramÃ©r Type Moderate deviations for the Maximum of Self-normalized Sums. Electronic Journal of Probability, 2009, 14, .	1.0	10
29	Weighted bootstrap for U-statistics. Journal of Multivariate Analysis, 2004, 91, 177-198.	1.0	9
30	Self-normalized CramÃ©r type moderate deviations for the maximum of sums. Bernoulli, 2013, 19, .	1.3	9
31	CramÃ©r-type large deviations for samples from a finite population. Annals of Statistics, 2007, 35, 673.	2.6	8
32	CramÃ©r type moderate deviations for Studentized U-statistics. ESAIM - Probability and Statistics, 2011, 15, 168-179.	0.5	8
33	Refined Self-normalized Large Deviations forÂIndependent Random Variables. Journal of Theoretical Probability, 2011, 24, 307-329.	0.8	8
34	The Berry-EssÃ©en bound for Studentized statistics. Annals of Probability, 2000, 28, .	1.8	8
35	Strong approximations of level exceedences related to multiple hypothesis testing. Bernoulli, 2010, 16, .	1.3	7
36	SPECIFICATION TESTING IN NONLINEAR TIME SERIES WITH LONG-RANGE DEPENDENCE. Econometric Theory, 2011, 27, 260-284.	0.7	7

#	ARTICLE	IF	CITATIONS
37	Berryâ€“Esseen Bound for a Sample Sum from a Finite Set of Independent Random Variables. Journal of Theoretical Probability, 2004, 17, 557-572.	0.8	6
38	Asymptotics of Studentized U-type processes for changepoint problems. Acta Mathematica Hungarica, 2008, 121, 333-357.	0.5	6
39	On weighted approximations in D[0, 1] with applications to self-normalized partial sum processes. Acta Mathematica Hungarica, 2008, 121, 307-332.	0.5	5
40	LEAST SQUARES ESTIMATION FOR NONLINEAR REGRESSION MODELS WITH HETEROSCEDASTICITY. Econometric Theory, 2021, 37, 1267-1289.	0.7	5
41	Specification Testing for Nonlinear Cointegrating Regression. SSRN Electronic Journal, 0, , .	0.4	5
42	Kolmogrov and ErdÃ¶s test for self-normalized sums. Statistics and Probability Letters, 1999, 42, 323-326.	0.7	4
43	WEAK CONVERGENCE TO STOCHASTIC INTEGRALS UNDER PRIMITIVE CONDITIONS IN NONLINEAR ECONOMETRIC MODELS. Econometric Theory, 2018, 34, 1132-1157.	0.7	4
44	Edgeworth Expansions for a Sample Sum from a Finite Set of Independent Random Variables. Electronic Journal of Probability, 2007, 12, .	1.0	4
45	Confidence regions for the intensity function of a cyclic Poisson process. Statistical Inference for Stochastic Processes, 2009, 12, 21-36.	0.6	3
46	Tail approximations for samples from a finite population with applications to permutation tests. ESAIM - Probability and Statistics, 2012, 16, 425-435.	0.5	2
47	Long-range dependent time series specification. Bernoulli, 2013, 19, .	1.3	2
48	Weak Convergence to Stochastic Integrals for Econometric Applications. SSRN Electronic Journal, 0, , .	0.4	2
49	CramÃ©r-Type Moderate Deviation for Studentized Compound Poisson Sum. Journal of Theoretical Probability, 2015, 28, 1556-1570.	0.8	2
50	NONLINEAR COINTEGRATING POWER FUNCTION REGRESSION WITH ENDOGENEITY. Econometric Theory, 2021, 37, 1173-1213.	0.7	2
51	Asymptotic Theory for Near Integrated Process Driven by Tempered Linear Process. SSRN Electronic Journal, 0, , .	0.4	1
52	LATENT VARIABLE NONPARAMETRIC COINTEGRATING REGRESSION. Econometric Theory, 2021, 37, 138-168.	0.7	1
53	Nonparametric inference for quantile cointegrations with stationary covariates. Journal of Econometrics, 2021, , .	6.5	1
54	OPTIMAL BANDWIDTH SELECTION IN NONLINEAR COINTEGRATING REGRESSION. Econometric Theory, 0, , 1-13.	0.7	1

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55	Asymptotics for General Nonstationary Fractionally Integrated Processes Without Prehistoric Influence. Journal of Applied Mathematics and Decision Sciences, 2002, 6, 255-269.	0.4	1
56	Long-Range Dependent Time Series Specification. SSRN Electronic Journal, 0, , .	0.4	1
57	Simultaneous Confidence Bands in Nonlinear Regression Models with Nonstationarity. Statistica Sinica, 2018, , .	0.3	1
58	Non-uniform rates of convergence for double arrays of independent random variables with applications. Acta Mathematicae Applicatae Sinica, 1996, 12, 109-112.	0.7	0
59	Simultaneous Confidence Bands in Nonlinear Regression Models with Nonstationarity. SSRN Electronic Journal, 0, , .	0.4	0
60	Testing for a unit root with nonstationary nonlinear heteroskedasticity. Econometric Reviews, 2020, 39, 904-929.	1.1	0
61	Non-Parametric Transformation Regression with Non-Stationary Data. SSRN Electronic Journal, 0, , .	0.4	0
62	An Extended Martingale Limit Theorem with Application to Specification Test for Nonlinear Co-integrating Regression Model. Fields Institute Communications, 2015, , 167-176.	1.3	0
63	Latent Variable Nonparametric Cointegrating Regression. SSRN Electronic Journal, 0, , .	0.4	0