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	LATENT VARIABLE NONPARAMETRIC COINTEGRATING REGRESSION. Econometric Theory, 2021, 37, 138-168.	0.7	1
2	NONLINEAR COINTEGRATING POWER FUNCTION REGRESSION WITH ENDOGENEITY. Econometric Theory, 2021, 37, 1173-1213.	0.7	2
3	LEAST SQUARES ESTIMATION FOR NONLINEAR REGRESSION MODELS WITH HETEROSCEDASTICITY. Econometric Theory, 2021, 37, 1267-1289.	0.7	5
4	Nonparametric inference for quantile cointegrations with stationary covariates. Journal of Econometrics, 2021, , .	6.5	1
5	Testing for a unit root with nonstationary nonlinear heteroskedasticity. Econometric Reviews, 2020, 39, 904-929.	1.1	0
6	WEAK CONVERGENCE TO STOCHASTIC INTEGRALS UNDER PRIMITIVE CONDITIONS IN NONLINEAR ECONOMETRIC MODELS. Econometric Theory, 2018, 34, 1132-1157.	0.7	4
7	Model checks for nonlinear cointegrating regression. Journal of Econometrics, 2018, 207, 261-284.	6.5	10
8	Simultaneous Confidence Bands in Nonlinear Regression Models with Nonstationarity. Statistica Sinica, 2018, , .	0.3	1
9	WEAK CONVERGENCE TO STOCHASTIC INTEGRALS FOR ECONOMETRIC APPLICATIONS. Econometric Theory, 2016, 32, 1349-1375.	0.7	12
10	NONPARAMETRIC TRANSFORMATION REGRESSION WITH NONSTATIONARY DATA. Econometric Theory, 2016, 32, 1-29.	0.7	21
11	NONPARAMETRIC COINTEGRATING REGRESSION WITH ENDOGENEITY AND LONG MEMORY. Econometric Theory, 2016, 32, 359-401.	0.7	31
12	Nonlinear regressions with nonstationary time series. Journal of Econometrics, 2015, 185, 182-195.	6.5	27
13	CramÃ©r-Type Moderate Deviation for Studentized Compound Poisson Sum. Journal of Theoretical Probability, 2015, 28, 1556-1570.	0.8	2
14	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
15	MARTINGALE LIMIT THEOREM REVISITED AND NONLINEAR COINTEGRATING REGRESSION. Econometric Theory, 2014, 30, 509-535.	0.7	33
16	Uniform convergence rates for a class of martingales with application in non-linear cointegrating regression. Bernoulli, 2014, 20, .	1.3	19
17	UNIFORM CONVERGENCE FOR NONPARAMETRIC ESTIMATORS WITH NONSTATIONARY DATA. Econometric Theory, 2014, 30, 1110-1133.	0.7	23
18	Self-normalized CramÃ©r type moderate deviations for the maximum of sums. Bernoulli, 2013, 19, .	1.3	9

#	ARTICLE	IF	CITATIONS
19	NONPARAMETRIC COINTEGRATING REGRESSION WITH NNH ERRORS. Econometric Theory, 2013, 29, 1-27.	0.7	31
20	Self-normalized limit theorems: A survey. Probability Surveys, 2013, 10, .	1.3	25
21	Long-range dependent time series specification. Bernoulli, 2013, 19, .	1.3	2
22	A specification test for nonlinear nonstationary models. Annals of Statistics, 2012, 40, .	2.6	60
23	Tail approximations for samples from a finite population with applications to permutation tests. ESAIM - Probability and Statistics, 2012, 16, 425-435.	0.5	2
24	ASYMPTOTIC THEORY FOR ZERO ENERGY FUNCTIONALS WITH NONPARAMETRIC REGRESSION APPLICATIONS. Econometric Theory, 2011, 27, 235-259.	0.7	46
25	SPECIFICATION TESTING IN NONLINEAR TIME SERIES WITH LONG-RANGE DEPENDENCE. Econometric Theory, 2011, 27, 260-284.	0.7	7
26	CramÃ©r type moderate deviations for Studentized U-statistics. ESAIM - Probability and Statistics, 2011, 15, 168-179.	0.5	8
27	Refined Self-normalized Large Deviations forÂIndependent Random Variables. Journal of Theoretical Probability, 2011, 24, 307-329.	0.8	8
28	Strong approximations of level exceedences related to multiple hypothesis testing. Bernoulli, 2010, 16, .	1.3	7
29	ASYMPTOTIC THEORY FOR LOCAL TIME DENSITY ESTIMATION AND NONPARAMETRIC COINTEGRATING REGRESSION. Econometric Theory, 2009, 25, 710-738.	0.7	194
30	Confidence regions for the intensity function of a cyclic Poisson process. Statistical Inference for Stochastic Processes, 2009, 12, 21-36.	0.6	3
31	Structural Nonparametric Cointegrating Regression. Econometrica, 2009, 77, 1901-1948.	4.2	178
32	CramÃ©r Type Moderate deviations for the Maximum of Self-normalized Sums. Electronic Journal of Probability, 2009, 14, .	1.0	10
33	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
34	Asymptotics of Studentized U-type processes for changepoint problems. Acta Mathematica Hungarica, 2008, 121, 333-357.	0.5	6
35	CramÃ©r-type large deviations for samples from a finite population. Annals of Statistics, 2007, 35, 673.	2.6	8
36	Edgeworth Expansions for a Sample Sum from a Finite Set of Independent Random Variables. Electronic Journal of Probability, 2007, 12, .	1.0	4

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37	On the Self-Normalized CramÃ©r-type Large Deviation. Journal of Theoretical Probability, 2005, 18, 891-909.	0.8	14
38	Limit Theorems for Self-Normalized Large Deviation. Electronic Journal of Probability, 2005, 10, .	1.0	17
39	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
40	Weighted bootstrap for U-statistics. Journal of Multivariate Analysis, 2004, 91, 177-198.	1.0	9
41	Exact convergence rate and leading term in central limit theorem for studentâ€™s t statistic. Annals of Probability, 2004, 32, 1419.	1.8	19
42	Strong Approximation for Long Memory Processes with Applications. Journal of Theoretical Probability, 2003, 16, 377-389.	0.8	34
43	Self-normalized CramÃ©r-type large deviations for independent random variables. Annals of Probability, 2003, 31, 2167.	1.8	113
44	ASYMPTOTICS FOR GENERAL FRACTIONALLY INTEGRATED PROCESSES WITH APPLICATIONS TO UNIT ROOT TESTS. Econometric Theory, 2003, 19, .	0.7	38
45	Donsker's theorem for self-normalized partial sums processes. Annals of Probability, 2003, 31, 1228.	1.8	103
46	Darling--ErdÅ‘s theorem for self-normalized sums. Annals of Probability, 2003, 31, 676.	1.8	27
47	Edgeworth expansion for U-statistics under minimal conditions. Annals of Statistics, 2003, 31, 1376.	2.6	12
48	THE INVARIANCE PRINCIPLE FOR LINEAR PROCESSES WITH APPLICATIONS. Econometric Theory, 2002, 18, 119-139.	0.7	23
49	Asymptotics for General Nonstationary Fractionally Integrated Processes Without Prehistoric Influence. Journal of Applied Mathematics and Decision Sciences, 2002, 6, 255-269.	0.4	1
50	Asymptotics for moving average processes with dependent innovations. Statistics and Probability Letters, 2001, 54, 347-356.	0.7	10
51	The Berry-EssÃ©en bound for Studentized statistics. Annals of Probability, 2000, 28, .	1.8	8
52	An Exponential Nonuniform Berry-Esseen Bound for Self-Normalized Sums. Annals of Probability, 1999, 27, 2068.	1.8	28
53	Kolmogrov and ErdÃ¶s test for self-normalized sums. Statistics and Probability Letters, 1999, 42, 323-326.	0.7	4
54	Sums. Annals of Probability, 1999, 27, 2068-2088.	1.8	41

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55	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
56	Weak Convergence to Stochastic Integrals for Econometric Applications. SSRN Electronic Journal, 0, , .	0.4	2
57	Simultaneous Confidence Bands in Nonlinear Regression Models with Nonstationarity. SSRN Electronic Journal, 0, , .	0.4	0
58	Asymptotic Theory for Near Integrated Process Driven by Tempered Linear Process. SSRN Electronic Journal, 0, , .	0.4	1
59	OPTIMAL BANDWIDTH SELECTION IN NONLINEAR COINTEGRATING REGRESSION. Econometric Theory, 0, , 1-13.	0.7	1
60	Specification Testing for Nonlinear Cointegrating Regression. SSRN Electronic Journal, 0, , .	0.4	5
61	Long-Range Dependent Time Series Specification. SSRN Electronic Journal, 0, , .	0.4	1
62	Non-Parametric Transformation Regression with Non-Stationary Data. SSRN Electronic Journal, 0, , .	0.4	0
63	Latent Variable Nonparametric Cointegrating Regression. SSRN Electronic Journal, 0, , .	0.4	0