

# Zhibiao Zhao

## List of Publications by Year in descending order

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Version: 2024-02-01

20  
papers

367  
citations

1163117

8  
h-index

794594

19  
g-index

20  
all docs

20  
docs citations

20  
times ranked

282  
citing authors

#	ARTICLE	IF	CITATIONS
1	Inference of trends in time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2007, 69, 391-410.	2.2	123
2	EFFICIENT REGRESSIONS VIA OPTIMALLY COMBINING QUANTILE INFORMATION. Econometric Theory, 2014, 30, 1272-1314.	0.7	67
3	Confidence bands in nonparametric time series regression. Annals of Statistics, 2008, 36, .	2.6	50
4	Kernel Density-Based Linear Regression Estimate. Communications in Statistics - Theory and Methods, 2013, 42, 4499-4512.	1.0	19
5	Nonparametric inference of discretely sampled stable Lévy processes. Journal of Econometrics, 2009, 153, 83-92.	6.5	18
6	Conditional Value-at-Risk: Semiparametric estimation and inference. Journal of Econometrics, 2016, 195, 86-103.	6.5	18
7	Unified inference for sparse and dense longitudinal models. Biometrika, 2013, 100, 203-212.	2.4	16
8	Inference for modulated stationary processes. Bernoulli, 2013, 19, 205-227.	1.3	10
9	Nonparametric functional central limit theorem for time series regression with application to self-normalized confidence interval. Journal of Multivariate Analysis, 2015, 133, 277-290.	1.0	7
10	Nonparametric model validations for hidden Markov models with applications in financial econometrics. Journal of Econometrics, 2011, 162, 225-239.	6.5	6
11	Testing for changes in autocovariances of nonparametric time series models. Journal of Statistical Planning and Inference, 2013, 143, 237-250.	0.6	5
12	Inference for Local Autocorrelations in Locally Stationary Models. Journal of Business and Economic Statistics, 2015, 33, 296-306.	2.9	5
13	A self-normalized confidence interval for the mean of a class of nonstationary processes. Biometrika, 2011, 98, 81-90.	2.4	4
14	Sequential design for nonparametric inference. Canadian Journal of Statistics, 2012, 40, 362-377.	0.9	4
15	Efficient estimation for time-varying coefficient longitudinal models. Journal of Nonparametric Statistics, 2018, 30, 680-702.	0.9	4
16	Asymptotics of nonparametric L-1 regression models with dependent data. Bernoulli, 2014, 20, 1532-1559.	1.3	3
17	Locally Stationary Quantile Regression for Inflation and Interest Rates. Journal of Business and Economic Statistics, 2022, 40, 838-851.	2.9	3
18	A time varying approach to the stock return "inflation puzzle. Journal of the Royal Statistical Society Series C: Applied Statistics, 2019, 68, 1509-1528.	1.0	2

#	ARTICLE	IF	CITATIONS
19	Value-at-risk forecasting via dynamic asymmetric exponential power distributions. Journal of Forecasting, 2021, 40, 291-300.	2.8	2
20	Efficient Estimation for Models With Nonlinear Heteroscedasticity. Journal of Business and Economic Statistics, 0, , 1-11.	2.9	1