Zhibiao Zhao

List of Publications by Year
in descending order

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	Locally Stationary Quantile Regression for Inflation and Interest Rates. Journal of Business and Economic Statistics, 2022, 40, 838-851.	2.9	3
2	Valueâ€atâ€risk forecasting via dynamic asymmetric exponential power distributions. Journal of Forecasting, 2021, 40, 291-300.	2.8	2
3	A time varying approach to the stock returnâ€"inflation puzzle. Journal of the Royal Statistical Society Series C: Applied Statistics, 2019, 68, 1509-1528.	1.0	2
4	Efficient estimation for time-varying coefficient longitudinal models. Journal of Nonparametric Statistics, 2018, 30, 680-702.	0.9	4
5	Conditional Value-at-Risk: Semiparametric estimation and inference. Journal of Econometrics, 2016, 195, 86-103.	6.5	18
6	Inference for Local Autocorrelations in Locally Stationary Models. Journal of Business and Economic Statistics, 2015, 33, 296-306.	2.9	5
7	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
8	Asymptotics of nonparametric L-1 regression models with dependent data. Bernoulli, 2014, 20, 1532-1559.	1.3	3
9	EFFICIENT REGRESSIONS VIA OPTIMALLY COMBINING QUANTILE INFORMATION. Econometric Theory, 2014, 30, 1272-1314.	0.7	67
10	Testing for changes in autocovariances of nonparametric time series models. Journal of Statistical Planning and Inference, 2013, 143, 237-250.	0.6	5
11	Unified inference for sparse and dense longitudinal models. Biometrika, 2013, 100, 203-212.	2.4	16
12	Kernel Density-Based Linear Regression Estimate. Communications in Statistics - Theory and Methods, 2013, 42, 4499-4512.	1.0	19
13	Inference for modulated stationary processes. Bernoulli, 2013, 19, 205-227.	1.3	10
14	Sequential design for nonparametric inference. Canadian Journal of Statistics, 2012, 40, 362-377.	0.9	4
15	Nonparametric model validations for hidden Markov models with applications in financial econometrics. Journal of Econometrics, 2011, 162, 225-239.	6.5	6
16	A self-normalized confidence interval for the mean of a class of nonstationary processes. Biometrika, 2011, 98, 81-90.	2.4	4
17	Nonparametric inference of discretely sampled stable LÃ©vy processes. Journal of Econometrics, 2009, 153, 83-92.	6.5	18
18	Confidence bands in nonparametric time series regression. Annals of Statistics, 2008, 36, .	2.6	50

#	ARTICLE	IF	CITATIONS
19	Inference of trends in time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2007, 69, 391-410.	2.2	123
20	Efficient Estimation for Models With Nonlinear Heteroscedasticity. Journal of Business and Economic Statistics, 0, , 1-11.	2.9	1