Qian Yu

List of Publications by Year
in descending order

16 papers	41 citations	1937685 4 h-index	2053705 5 g-index
16 all docs	16 docs citations	16 times ranked	13 citing authors

#	Article	IF	Citations
1	Smoothness of higher order derivative of self-intersection local time for fractional Brownian motion. Communications in Statistics - Theory and Methods, 2023, 52, 3541-3556.	1.0	2
2	Existence and HÃ¶lder continuity conditions for self-intersection local time of Rosenblatt process. Stochastic Analysis and Applications, 2022, 40, 978-995.	1.5	1
3	Least squares estimator of fractional Ornsteinâ€"Uhlenbeck processes with periodic mean for general Hurst parameter. Statistical Papers, 2021, 62, 795-815.	1.2	2
4	The Least Squares Estimator for an Ornstein-Uhlenbeck Process Driven by a Hermite Process with a Periodic Mean. Acta Mathematica Scientia, 2021, 41, 517-534.	1.0	1
5	Higher-Order Derivative of Self-Intersection Local Time for Fractional Brownian Motion. Journal of Theoretical Probability, 2021, 34, 1749-1774.	0.8	6
6	Least squares estimator for stochastic differential equations driven by small fractional LÃ©vy noises from discrete observations. Stochastics and Dynamics, 2021, 21, .	1.2	0
7	Statistical inference for Vasicek-type model driven by self-similar Gaussian processes. Communications in Statistics - Theory and Methods, 2020, 49, 471-484.	1.0	6
8	Asymptotic properties for q-th chaotic component of derivative of self-intersection local time of fractional Brownian motion. Journal of Mathematical Analysis and Applications, 2020, 492, 124477.	1.0	4
9	A Limit Law for Functionals of Multiple Independent Fractional Brownian Motions. Acta Mathematica Scientia, 2020, 40, 734-754.	1.0	0
10	Local times of linear multifractional stable sheets. Applied Mathematics, 2020, 35, 1-15.	1.0	1
11	Volatility estimation of general Gaussian Ornsteinâ€"Uhlenbeck process. Statistics and Probability Letters, 2020, 163, 108796.	0.7	0
12	Least squares estimator of Ornstein-Uhlenbeck processes driven by fractional LÃ©vy processes with periodic mean. Frontiers of Mathematics in China, 2019, 14, 1281-1302.	0.7	1
13	Limit theorems for functionals of two independent Gaussian processes. Stochastic Processes and Their Applications, 2019, 129, 4791-4836.	0.9	5
14	Least squares estimator for Ornsteinâ€"Uhlenbeck processes driven by fractional LÃ©vy processes from discrete observations. Statistical Papers, 2019, 60, 2253-2271.	1.2	8
15	An Optimal Approximation of Rosenblatt Sheet by Multiple Wiener Integrals. Mediterranean Journal of Mathematics, 2017, 14, 1.	0.8	1
16	Parameter estimation for Ornsteinâ€"Uhlenbeck processes of the second kind driven by Î±-stable LÃ©vy motions. Communications in Statistics - Theory and Methods, 2017, 46, 10864-10878.	1.0	3