Sangyeol Lee

List of Publications by Year
in descending order

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168	2,131	279701	345118
papers	citations	23 h-index	36 g-index

168	168	168	823
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	The Cusum Test for Parameter Change in Time Series Models. Scandinavian Journal of Statistics, 2003, 30, 781-796.	0.9	154
2	Prevalence of insomnia and its relationship to menopausal status in middle-aged Korean women. Psychiatry and Clinical Neurosciences, 2005, 59, 395-402.	1.0	84
3	The Cusum of Squares Test for Scale Changes in Infinite Order Moving Average Processes. Scandinavian Journal of Statistics, 2001, 28, 625-644.	0.9	82
4	Parameter Change Test for Poisson Autoregressive Models. Scandinavian Journal of Statistics, 2014, 41, 1136-1152.	0.9	57
5	On the Cusum test for parameter changes in garch(1,1) Models. Communications in Statistics - Theory and Methods, 2000, 29, 445-462.	0.6	53
6	The Cusum Test for Parameter Change in Regression Models with ARCH Errors. Journal of the Japan Statistical Society, 2004, 34, 173-188.	0.1	53
7	On residual empirical processes of stochastic regression models with applications to time series. Annals of Statistics, 1999, 27, 237.	1.4	51
8	Generalized Poisson autoregressive models for time series of counts. Computational Statistics and Data Analysis, 2016, 99, 51-67.	0.7	49
9	Parameter change test for random coefficient integerâ€valued autoregressive processes with application to polio data analysis. Journal of Time Series Analysis, 2009, 30, 239-258.	0.7	45
10	A model selection criterion based on the BHHJ measure of divergence. Journal of Statistical Planning and Inference, 2009, 139, 228-235.	0.4	44
11	Nonlinear expectile regression with application to Value-at-Risk and expected shortfall estimation. Computational Statistics and Data Analysis, 2016, 94, 1-19.	0.7	41
12	On the Bickelâ€“Rosenblatt test for first-order autoregressive models. Statistics and Probability Letters, 2002, 56, 23-35.	0.4	40
13	Bayesian Causality Test for Integer-Valued Time Series Models with Applications to Climate and Crime Data. Journal of the Royal Statistical Society Series C: Applied Statistics, 2017, 66, 797-814.	0.5	38
14	Parameter change test for zero-inflated generalized Poisson autoregressive models. Statistics, 2016, 50, 540-557.	0.3	36
15	CUSUM test for general nonlinear integer-valued GARCH models: comparison study. Annals of the Institute of Statistical Mathematics, 2019, 71, 1033-1057.	0.5	35
16	What factors drive the satisfaction of citizens with governmentsâ€™ responses to COVID-19?. International Journal of Infectious Diseases, 2021, 102, 327-331.	1.5	35
17	Test for Parameter Change in Diffusion Processes by Cusum Statistics Based on One-step Estimators. Annals of the Institute of Statistical Mathematics, 2006, 58, 211-222.	0.5	32
18	Quantile Regression Estimator for GARCH Models. Scandinavian Journal of Statistics, 2013, 40, 2-20.	0.9	31

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19	Asymptotic normality and parameter change test for bivariate Poisson INGARCH models. Test, 2018, 27, 52-69.	0.7	31
20	On the cusum of squares test for variance change in nonstationary and nonparametric time series models. Annals of the Institute of Statistical Mathematics, 2003, 55, 467-485.	0.5	30
21	Modified residual CUSUM test for location-scale time series models with heteroscedasticity. Annals of the Institute of Statistical Mathematics, 2019, 71, 1059-1091.	0.5	30
22	A maximum entropy type test of fit. Computational Statistics and Data Analysis, 2011, 55, 2635-2643.	0.7	28
23	sequential estimation of the mean of a linear process. Sequential Analysis, 1992, 11, 181-197.	0.2	26
24	Coefficient constancy test in a random coefficient autoregressive model. Journal of Statistical Planning and Inference, 1998, 74, 93-101.	0.4	26
25	Monitoring parameter change in time series models. Statistical Methods and Applications, 2011, 20, 171-199.	0.7	25
26	On first-order integer-valued autoregressive process with Katz family innovations. Journal of Statistical Computation and Simulation, 2017, 87, 546-562.	0.7	25
27	Markov Switching Integer-Valued Generalized Auto-Regressive Conditional Heteroscedastic Models for Dengue Counts. Journal of the Royal Statistical Society Series C: Applied Statistics, 2019, 68, 963-983.	0.5	23
28	Minimum density power divergence estimator for Poisson autoregressive models. Computational Statistics and Data Analysis, 2014, 80, 44-56.	0.7	22
29	Estimation of a tail index based on minimum density power divergence. Journal of Multivariate Analysis, 2008, 99, 2453-2471.	0.5	20
30	Hybrid change point detection for time series via support vector regression and CUSUM method. Applied Soft Computing Journal, 2020, 89, 106101.	4.1	20
31	Test for parameter change in ARMA models with GARCH innovations. Statistics and Probability Letters, 2008, 78, 1990-1998.	0.4	19
32	Quantile Regression for Locationâ€Scale Time Series Models with Conditional Heteroscedasticity. Scandinavian Journal of Statistics, 2016, 43, 700-720.	0.9	18
33	On score vector- and residual-based CUSUM tests in ARMAâ€“GARCH models. Statistical Methods and Applications, 2018, 27, 385-406.	0.7	18
34	Bounding the optimal burn-in time for a system with two types of failure. Naval Research Logistics, 2004, 51, 1090-1101.	1.4	17
35	Test for parameter change in discretely observed diffusion processes. Statistical Inference for Stochastic Processes, 2009, 12, 165-183.	0.4	17
36	Robust estimation for the covariance matrix of multivariate time series based on normal mixtures. Computational Statistics and Data Analysis, 2013, 57, 125-140.	0.7	17

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37	PARAMETER CHANGE TEST FOR NONLINEAR TIME SERIES MODELS WITH GARCH TYPE ERRORS. Journal of the Korean Mathematical Society, 2015, 52, 503-522.	0.4	17
38	Sequential Estimation of the Mean Vector of a Multivariate Linear Process. Journal of Multivariate Analysis, 1993, 47, 196-209.	0.5	16
39	Sequential estimation for the parameters of a stationary auto regressive model. Sequential Analysis, 1994, 13, 301-317.	0.2	16
40	Test for parameter change based on the estimator minimizing density-based divergence measures. Annals of the Institute of Statistical Mathematics, 2005, 57, 553-573.	0.5	16
41	Test for tail index change in stationary time series with Pareto-type marginal distribution. Bernoulli, 2009, 15, .	0.7	16
42	Robust estimation for general integer-valued time series models. Annals of the Institute of Statistical Mathematics, 2020, 72, 1371-1396.	0.5	16
43	Test for parameter change in stochastic processes based on conditional least-squares estimator. Journal of Multivariate Analysis, 2005, 93, 375-393.	0.5	15
44	Normal Mixture Quasiâ€maximum Likelihood Estimator for GARCH Models. Scandinavian Journal of Statistics, 2009, 36, 157-170.	0.9	15
45	Change point detection in copula ARMAâ€“GARCH Models. Journal of Time Series Analysis, 2012, 33, 554-569.	0.7	15
46	Jump diffusion model with application to the Japanese stock market. Mathematics and Computers in Simulation, 2008, 78, 223-236.	2.4	14
47	Minimum density power divergence estimator forÂGARCH models. Test, 2009, 18, 316-341.	0.7	14
48	Location and scale-based CUSUM test with application to autoregressive models. Journal of Statistical Computation and Simulation, 2020, 90, 2309-2328.	0.7	14
49	A note on the Jarqueâ€“Bera normality test for GARCH innovations. Journal of the Korean Statistical Society, 2010, 39, 93-102.	0.3	13
50	Bayesian Unit Root Test in Double Threshold Heteroskedastic Models. Computational Economics, 2013, 42, 471-490.	1.5	13
51	Robust estimation for zero-inflated poisson autoregressive models based on density power divergence. Journal of Statistical Computation and Simulation, 2017, 87, 2981-2996.	0.7	13
52	Sequential estimation for the autocorrelations of linear processes. Annals of Statistics, 1996, 24, 2233.	1.4	12
53	Sequential point estimation of parameters in a threshold AR(1) model. Stochastic Processes and Their Applications, 1999, 84, 343-355.	0.4	12
54	Maximum entropy test for GARCH models. Statistical Methodology, 2015, 22, 8-16.	0.5	12

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55	Improved CUSUM monitoring of Markov counting process with frequent zeros. Quality and Reliability Engineering International, 2019, 35, 2371.	1.4	12
56	Robust Change Point Test for General Integer-Valued Time Series Models Based on Density Power Divergence. Entropy, 2020, 22, 493.	1.1	12
57	Bayesian inference of nonlinear hysteretic integer-valued GARCH models for disease counts. Computational Statistics, 2021, 36, 261-281.	0.8	12
58	Monitoring Distributional Changes in Autoregressive Models. Communications in Statistics - Theory and Methods, 2009, 38, 2969-2982.	0.6	11
59	Local non-stationarity test in mean for Markov switching GARCH models: an approximate Bayesian approach. Computational Statistics, 2016, 31, 1-24.	0.8	11
60	Monitoring parameter shift with Poisson integer-valued GARCH models. Journal of Statistical Computation and Simulation, 2017, 87, 1754-1766.	0.7	11
61	Kernel density estimator for strong mixing processes. Journal of Statistical Planning and Inference, 2005, 133, 273-284.	0.4	10
62	Change point test for tail index for dependent data. Metrika, 2011, 74, 297-311.	0.5	10
63	Value-at-risk forecasting based on Gaussian mixture ARMAâ€“GARCH model. Journal of Statistical Computation and Simulation, 2011, 81, 1131-1144.	0.7	10
64	Monitoring Volatility Change for Time Series Based on Support Vector Regression. Entropy, 2020, 22, 1312.	1.1	10
65	A family of IDMRL tests with unknown turning point. Statistics, 2003, 37, 457-462.	0.3	9
66	Inference for Boxâ€“Cox Transformed Threshold GARCH Models with Nuisance Parameters. Scandinavian Journal of Statistics, 2012, 39, 568-589.	0.9	9
67	A maximum entropy type test of fit: Composite hypothesis case. Computational Statistics and Data Analysis, 2013, 57, 59-67.	0.7	9
68	On the tail index inference for heavy-tailed GARCH-type innovations. Annals of the Institute of Statistical Mathematics, 2016, 68, 237-267.	0.5	9
69	Hybrid CUSUM Change Point Test for Time Series with Time-Varying Volatilities Based on Support Vector Regression. Entropy, 2020, 22, 578.	1.1	9
70	Cusum Test for Parameter Change Based on the Maximum Likelihood Estimator. Sequential Analysis, 2004, 23, 239-256.	0.2	8
71	Test for Parameter Change in ARIMA Models. Communications in Statistics Part B: Simulation and Computation, 2006, 35, 429-439.	0.6	8
72	Robust estimation for the covariance matrix of multi-variate time series. Journal of Time Series Analysis, 2011, 32, 469-481.	0.7	8

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73	Change point detection in SCOMDY models. AStA Advances in Statistical Analysis, 2013, 97, 215-238.	0.4	8
74	Testing Heterogeneity for Frailty Distribution in Shared Frailty Model. Communications in Statistics - Theory and Methods, 2003, 32, 2245-2253.	0.6	7
75	A nonparametric test for the change of the density function in strong mixing processes. Statistics and Probability Letters, 2004, 66, 25-34.	0.4	7
76	Monitoring parameter changes for random coefficient autoregressive models. Journal of the Korean Statistical Society, 2010, 39, 281-288.	0.3	7
77	Trimmed portmanteau test for linear processes with infinite variance. Journal of Multivariate Analysis, 2010, 101, 984-998.	0.5	7
78	Goodness-of-fit test for stochastic volatility models. Journal of Multivariate Analysis, 2013, 116, 473-498.	0.5	7
79	Mildly explosive autoregression with mixing innovations. Journal of the Korean Statistical Society, 2018, 47, 41-53.	0.3	7
80	Test for tail index constancy of GARCH innovations based on conditional volatility. Annals of the Institute of Statistical Mathematics, 2019, 71, 947-981.	0.5	7
81	Residual-based CUSUM of squares test for Poisson integer-valued GARCH models. Journal of Statistical Computation and Simulation, 2019, 89, 3182-3195.	0.7	7
82	Symbolic interval-valued data analysis for time series based on auto-interval-regressive models. Statistical Methods and Applications, 2021, 30, 295-315.	0.7	7
83	Exponential family QMLE-based CUSUM test for integer-valued time series. Communications in Statistics Part B: Simulation and Computation, 2023, 52, 2022-2043.	0.6	7
84	CHANGE POINT TEST FOR DISPERSION PARAMETER BASED ON DISCRETELY OBSERVED SAMPLE FROM SDE MODELS. Bulletin of the Korean Mathematical Society, 2011, 48, 839-845.	0.3	7
85	A test for independence of two stationary infinite order autoregressive processes. Annals of the Institute of Statistical Mathematics, 2005, 57, 105-127.	0.5	6
86	Sequential Confidence Interval Estimation for System Availability. Quality and Reliability Engineering International, 2006, 22, 165-176.	1.4	6
87	Change point test of tail index for autoregressive processes. Journal of the Korean Statistical Society, 2012, 41, 305-312.	0.3	6
88	Robust estimation for copula Parameter in SCOMDY models. Journal of Time Series Analysis, 2013, 34, 302-314.	0.7	6
89	Goodness of fit test for discrete random variables. Computational Statistics and Data Analysis, 2014, 69, 92-100.	0.7	6
90	Parameter change test for autoregressive conditional duration models. Annals of the Institute of Statistical Mathematics, 2016, 68, 621-637.	0.5	6

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91	On entropy-based goodness-of-fit test for asymmetric Student-t and exponential power distributions. Journal of Statistical Computation and Simulation, 2017, 87, 187-197.	0.7	6
92	On Entropy Test for Conditionally Heteroscedastic Location-Scale Time Series Models. Entropy, 2017, 19, 388.	1.1	6
93	Monitoring Parameter Change for Time Series Models of Counts Based on Minimum Density Power Divergence Estimator. Entropy, 2020, 22, 1304.	1.1	6
94	Robust Estimation for Bivariate Poisson INGARCH Models. Entropy, 2021, 23, 367.	1.1	6
95	Modeling and inference for counts time series based on zero-inflated exponential family INGARCH models. Journal of Statistical Computation and Simulation, 2021, 91, 2227-2248.	0.7	6
96	Comparison of steady system availability with imperfect repair. Applied Stochastic Models in Business and Industry, 2004, 20, 27-36.	0.9	5
97	Sequential empirical process in autoregressive models with measurement errors. Journal of Statistical Planning and Inference, 2006, 136, 4204-4216.	0.4	5
98	Test for dispersion constancy in stochastic differential equation models. Applied Stochastic Models in Business and Industry, 2012, 28, 342-353.	0.9	5
99	Entropy test and residual empirical process for autoregressive conditional duration models. Computational Statistics and Data Analysis, 2015, 86, 1-12.	0.7	5
100	Parameter change test for locationâ€scale time series models with heteroscedasticity based on bootstrap. Applied Stochastic Models in Business and Industry, 2019, 35, 1322-1343.	0.9	5
101	Recent progress in parameter change test for integer-valued time series models. Journal of the Korean Statistical Society, 2021, 50, 730-755.	0.3	5
102	Residual Based Cusum Test for Parameter Change in AR-GARCH Models. Advances in Intelligent Systems and Computing, 2014, , 101-111.	0.5	5
103	ON THE GOODNESS OF FIT TEST FOR DISCRETELY OBSERVED SAMPLE FROM DIFFUSION PROCESSES: DIVERGENCE MEASURE APPROACH. Journal of the Korean Mathematical Society, 2010, 47, 1137-1146.	0.4	5
104	Bivariate random coefficient integerâ€valued autoregressive models: Parameter estimation and change point test. Journal of Time Series Analysis, 2023, 44, 644-666.	0.7	5
105	Coefficient constancy test in AR-ARCH models. Statistics and Probability Letters, 2002, 57, 65-77.	0.4	4
106	The Bickelâ€“Rosenblatt test for diffusion processes. Statistics and Probability Letters, 2006, 76, 1494-1502.	0.4	4
107	Minimum density power divergence estimator for diffusion processes. Annals of the Institute of Statistical Mathematics, 2013, 65, 213-236.	0.5	4
108	Copula parameter change test for nonlinear AR models with nonlinear GARCH errors. Statistical Methodology, 2015, 25, 1-22.	0.5	4

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109	A local unit root test in mean for financial time series. Journal of Statistical Computation and Simulation, 2016, 86, 788-806.	0.7	4
110	Monitoring parameter change for time series models with conditional heteroscedasticity. Economics Letters, 2017, 152, 66-70.	0.9	4
111	On Fisherâ€™s dispersion test for integer-valued autoregressive Poisson models with applications. Communications in Statistics - Theory and Methods, 2017, 46, 9985-9994.	0.6	4
112	Bootstrap entropy test for general location-scale time series models with heteroscedasticity. Journal of Statistical Computation and Simulation, 2018, 88, 2573-2588.	0.7	4
113	Goodness-of-fit tests for parametric specifications of conditionally heteroscedastic models. Test, 2020, 29, 682-703.	0.7	4
114	Fixed-width confidence interval based on a minimum Hellinger distance estimator. Journal of Statistical Planning and Inference, 2006, 136, 4276-4292.	0.4	3
115	The CUSUM of squares test for the stability of regression models with non-stationary regressors. Economics Letters, 2008, 100, 234-237.	0.9	3
116	Normality test for multivariate conditional heteroskedastic dynamic regression models. Economics Letters, 2011, 111, 75-77.	0.9	3
117	A divergence test for autoregressive time series models. Statistical Methodology, 2011, 8, 442-450.	0.5	3
118	Quantile regression estimation for discretely observed SDE models with compound Poisson jumps. Economics Letters, 2012, 117, 734-738.	0.9	3
119	Change Point Analysis of Exchange Rates Using Bootstrapping Methods: An Application to the Indonesian Rupiah 2000â€“2008. Asia-Pacific Financial Markets, 2015, 22, 429-444.	1.3	3
120	Estimation of the tail exponent of multivariate regular variation. Annals of the Institute of Statistical Mathematics, 2017, 69, 945-968.	0.5	3
121	Inferential procedures based on the integrated empirical characteristic function. AStA Advances in Statistical Analysis, 2019, 103, 357-386.	0.4	3
122	On causality test for time series of counts based on poisson ingarch models with application to crime and temperature data. Communications in Statistics Part B: Simulation and Computation, 2019, 48, 1901-1911.	0.6	3
123	ENTROPY-BASED GOODNESS OF FIT TEST FOR A COMPOSITE HYPOTHESIS. Bulletin of the Korean Mathematical Society, 2016, 53, 351-363.	0.3	3
124	Comparison of semiparametric methods to estimate VaR and ES. Ungyong T'onggye Yon'gu = the Korean Journal of Applied Statistics, 2016, 29, 171-180.	0.0	3
125	On the VSI CUSUM Chart for Count Processes and its Implementation with R Package attrCUSUM. Industrial Engineering and Management Systems, 2018, 17, 91-101.	0.3	3
126	Maximum entropy test for infinite order autoregressive models. Journal of the Korean Data and Information Science Society, 2013, 24, 637-642.	0.0	3

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127	Test for conditional quantile change in GARCH models. Journal of the Korean Statistical Society, 2022, 51, 480-499.	0.3	3
128	Monitoring parameter change for time series models with application to location-Scale heteroscedastic models. Journal of Statistical Computation and Simulation, 2022, 92, 3885-3916.	0.7	3
129	ON THE KOLMOGOROV-SMIRNOV TYPE TEST FOR TESTING NONLINEARITY IN TIME SERIES. Communications in Statistics - Theory and Methods, 2002, 31, 299-309.	0.6	2
130	Moving estimates test with time varying bandwidth. Journal of Multivariate Analysis, 2007, 98, 1356-1375.	0.5	2
131	Robust estimation for the order of finite mixture models. Metrika, 2008, 68, 365-390.	0.5	2
132	Large bandwidth asymptotics for Nadarayaâ€“Watson auto-regression estimator. Journal of the Korean Statistical Society, 2008, 37, 313-322.	0.3	2
133	The monitoring test for the stability of regression models with nonstationary regressors. Economics Letters, 2009, 105, 250-252.	0.9	2
134	Robust estimation for order of hidden Markov models based on density power divergences. Journal of Statistical Computation and Simulation, 2010, 80, 503-512.	0.7	2
135	The Bickelâ€“Rosenblatt test for continuous time stochastic volatility models. Test, 2014, 23, 195-218.	0.7	2
136	Monitoring test for stability of copula parameter in time series. Journal of the Korean Statistical Society, 2014, 43, 483-501.	0.3	2
137	On entropy goodness-of-fit test based on integrated distribution function. Journal of Statistical Computation and Simulation, 2018, 88, 2447-2461.	0.7	2
138	Poisson Quasi-Maximum Likelihood Estimator-based CUSUM Test for Integer-Valued Time Series. Journal of Mathematics and Statistics, 2019, 15, 250-258.	0.2	2
139	On CUSUM test for dynamic panel models. Statistical Methods and Applications, 2021, 30, 515-542.	0.7	2
140	On residual CUSUM statistic for PINAR(1) model in statistical design and diagnostic of control chart. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 1290-1314.	0.6	2
141	Change Point Test for the Conditional Mean of Time Series of Counts Based on Support Vector Regression. Entropy, 2021, 23, 433.	1.1	2
142	On Parameter Change Test for ARMA Models with Martingale Difference Errors. Studies in Computational Intelligence, 2018, , 246-254.	0.7	2
143	Maximum Entropy Test for Autoregressive Models. Advances in Intelligent Systems and Computing, 2013, , 119-128.	0.5	2
144	Dependence structure analysis of KOSPI and NYSE based on time-varying copula models. Journal of the Korean Data and Information Science Society, 2013, 24, 1477-1488.	0.0	2

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145	A trimmed mean of location of an AR(âˆž) stationary process. Journal of Statistical Planning and Inference, 1995, 48, 131-140.	0.4	1
146	ON THE CAUSALITY TEST IN TIME SERIES MODELS WITH HEAVY-TAILED DISTRIBUTION. Communications in Statistics Part B: Simulation and Computation, 2002, 31, 313-327.	0.6	1
147	Diagnostic test for unstable autoregressive models. Statistics, 2007, 41, 181-201.	0.3	1
148	Test for Parameter Change in Linear Processes Based on Whittle's Estimator. Communications in Statistics - Theory and Methods, 2007, 36, 2129-2141.	0.6	1
149	Consistency of minimizing a penalized density power divergence estimator for mixing distribution. Statistical Papers, 2009, 50, 67-80.	0.7	1
150	Jarqueâ€“Bera normality test for the driving LÃ©vy process of a discretely observed univariate SDE. Statistical Inference for Stochastic Processes, 2010, 13, 147-161.	0.4	1
151	Constancy test for FARIMA long memory processes. Journal of the Korean Statistical Society, 2011, 40, 161-172.	0.3	1
152	Minimum density power divergence estimator for covariance matrix based on skew $$t$$ t distribution. Statistical Methods and Applications, 2014, 23, 565-575.	0.7	1
153	Monitoring change point for diffusion parameter based on discretely observed sample from stochastic differential equation models. Applied Stochastic Models in Business and Industry, 2015, 31, 609-625.	0.9	1
154	Mean targeting estimation for integer-valued time series with application to change point test. Communications in Statistics - Theory and Methods, 2020, , 1-17.	0.6	1
155	Maximum composite likelihood estimation for spatial extremes models of Brownâ€“Resnick type with application to precipitation data. Scandinavian Journal of Statistics, 2022, 49, 1023-1059.	0.9	1
156	Monitoring procedures for strict stationarity based on the multivariate characteristic function. Journal of Multivariate Analysis, 2021, , 104892.	0.5	1
157	Oneâ€class classificationâ€based monitoring for the mean and variance of time series. Quality and Reliability Engineering International, 2022, 38, 2548-2565.	1.4	1
158	The asymptotic maximin property of chi-squared type tests based on the empirical process. Statistics and Probability Letters, 1996, 29, 285-292.	0.4	0
159	The sequential estimation in stochastic regression model with random coefficients. Statistics and Probability Letters, 2003, 61, 71-81.	0.4	0
160	Change point test for tail index of scale-shifted processes. Statistics and Risk Modeling, 2014, 31, 297-333.	0.7	0
161	On change point test for ARMAâ€“GARCH models: Bootstrap approach. Journal of the Korean Statistical Society, 2018, 47, 139-149.	0.3	0
162	Cumulative Residual Entropy-Based Goodness of Fit Test for Location-Scale Time Series Model. Studies in Computational Intelligence, 2019, , 105-115.	0.7	0

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163	Asymptotic properties of mildly explosive processes with locally stationary disturbance. Metrika, 2021, 84, 511-534.	0.5	0
164	Omnibus goodness of fit test based on quadratic distance. Journal of Statistical Computation and Simulation, 0, , 1-21.	0.7	0
165	Conditional quantile change test for time series based on support vector regression. Communications in Statistics Part B: Simulation and Computation, 2023, 52, 5567-5584.	0.6	0
166	BLOCK BURN-IN WITH MINIMAL REPAIR. , 2004, , .		0
167	Quantile Forecasting of PM10 Data in Korea Based on Time Series Models. Studies in Computational Intelligence, 2017, , 587-598.	0.7	0
168	Risk measurement for conditionally heteroscedastic location-scale time series models with ASTD and AEPD innovations. Journal of Statistical Computation and Simulation, 0, , 1-23.	0.7	0