# Qiwei Yao

## List of Publications by Year in descending order



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|---|---|---|---|
| 76 papers | 4,176 citations | 186265 28 h-index | 123424 61 g-index |
| 81 all docs | 81 docs citations | 81 times ranked | 1667 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Functional-Coefficient Regression Models for Nonlinear Time Series. Journal of the American Statistical Association, 2000, 95, 941-956. | 3.1 | 446 |
| 2 | Efficient estimation of conditional variance functions in stochastic regression. Biometrika, 1998, 85, 645-660. | 2.4 | 359 |
| 3 | Inference in Arch and Garch Models with Heavy-Tailed Errors. Econometrica, 2003, 71, 285-317. | 4.2 | 292 |
| 4 | Factor modeling for high-dimensional time series: Inference for the number of factors. Annals of Statistics, 2012, 40, . | 2.6 | 268 |
| 5 | Methods for Estimating a Conditional Distribution Function. Journal of the American Statistical Association, 1999, 94, 154-163. | 3.1 | 241 |
| 6 | Estimation of conditional densities and sensitivity measures in nonlinear dynamical systems. Biometrika, 1996, 83, 189-206. | 2.4 | 228 |
| 7 | Adaptive varying-coefficient linear models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2003, 65, 57-80. | 2.2 | 199 |
| 8 | Least absolute deviations estimation for ARCH and GARCH models. Biometrika, 2003, 90, 967-975. | 2.4 | 153 |
| 9 | Estimation of latent factors for high-dimensional time series. Biometrika, 2011, 98, 901-918. | 2.4 | 116 |
| 10 | Asymmetric least squares regression estimation: A nonparametric approach<sup>â^—</sup>. Journal of Nonparametric Statistics, 1996, 6, 273-292. | 0.9 | 114 |
| 11 | Linearity testing using local polynomial approximation. Journal of Statistical Planning and Inference, 1998, 68, 295-321. | 0.6 | 107 |
| 12 | Functional-Coefficient Regression Models for Nonlinear Time Series. Journal of the American Statistical Association, 2000, 95, 941. | 3.1 | 103 |
| 13 | Methods for Estimating a Conditional Distribution Function. Journal of the American Statistical Association, 1999, 94, 154. | 3.1 | 99 |
| 14 | Modelling multiple time series via common factors. Biometrika, 2008, 95, 365-379. | 2.4 | 90 |
| 15 | Nonparametric Estimation and Symmetry Tests for Conditional Density Functions. Journal of Nonparametric Statistics, 2002, 14, 259-278. | 0.9 | 89 |
| 16 | Large Volatility Matrix Inference via Combining Low-Frequency and High-Frequency Approaches. Journal of the American Statistical Association, 2011, 106, 1025-1040. | 3.1 | 80 |
| 17 | Tests for change-points with epidemic alternatives. Biometrika, 1993, 80, 179-191. | 2.4 | 70 |
| 18 | Modeling and Forecasting Daily Electricity Load Curves: A Hybrid Approach. Journal of the American Statistical Association, 2013, 108, 7-21. | 3.1 | 69 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | To How Many Simultaneous Hypothesis Tests Can Normal, Student'stor Bootstrap Calibration Be Applied?. Journal of the American Statistical Association, 2007, 102, 1282-1288. | 3.1 | 63 |
| 20 | Exploring spatial nonlinearity using additive approximation. Bernoulli, 2007, 13, . | 1.3 | 58 |
| 21 | Modelling Multivariate Volatilities via Conditionally Uncorrelated Components. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2008, 70, 679-702. | 2.2 | 47 |
| 22 | WEIGHTED LEAST ABSOLUTE DEVIATIONS ESTIMATION FOR ARMA MODELS WITH INFINITE VARIANCE. Econometric Theory, 2007, 23, 852. | 0.7 | 45 |
| 23 | Identifying the finite dimensionality of curve time series. Annals of Statistics, 2010, 38, . | 2.6 | 44 |
| 24 | Gaussian maximum likelihood estimation for ARMA models II: Spatial processes. Bernoulli, 2006, 12, 403. | 1.3 | 43 |
| 25 | Gaussian Maximum Likelihood Estimation For ARMA Models. I. Time Series. Journal of Time Series Analysis, 2006, 27, 857-875. | 1.2 | 43 |
| 26 | High-dimensional and banded vector autoregressions. Biometrika, 2016, 103, 889-903. | 2.4 | 40 |
| 27 | Approximating conditional distribution functions using dimension reduction. Annals of Statistics, 2005, 33, 1404. | 2.6 | 37 |
| 28 | Conditional Minimum Volume Predictive Regions for Stochastic Processes. Journal of the American Statistical Association, 2000, 95, 509-519. | 3.1 | 36 |
| 29 | High dimensional stochastic regression with latent factors, endogeneity and nonlinearity. Journal of Econometrics, 2015, 189, 297-312. | 6.5 | 32 |
| 30 | Identifying Cointegration by Eigenanalysis. Journal of the American Statistical Association, 2019, 114, 916-927. | 3.1 | 32 |
| 31 | Adaptively Varying-Coefficient Spatiotemporal Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 859-880. | 2.2 | 31 |
| 32 | Testing for high-dimensional white noise using maximum cross-correlations. Biometrika, 2017, 104, 111-127. | 2.4 | 31 |
| 33 | Generalized Yuleâ€“Walker estimation for spatio-temporal models with unknown diagonal coefficients. Journal of Econometrics, 2016, 194, 369-382. | 6.5 | 29 |
| 34 | Principal component analysis for second-order stationary vector time series. Annals of Statistics, 2018, 46, . | 2.6 | 25 |
| 35 | Banded spatio-temporal autoregressions. Journal of Econometrics, 2019, 208, 211-230. | 6.5 | 25 |
| 36 | Moving-maximum models for extrema of time series. Journal of Statistical Planning and Inference, 2002, 103, 51-63. | 0.6 | 24 |

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|---|---|---|---|
| 37 | Estimating GARCH models: when to use what?. Econometrics Journal, 2008, 11, 27-38. | 2.3 | 24 |
| 38 | Bootstrap tests for simple structures in nonparametric time series regression. Statistics and Its Interface, 2008, 1, 367-380. | 0.3 | 22 |
| 39 | Set-Indexed Conditional Empirical and Quantile Processes Based on Dependent Data. Journal of Multivariate Analysis, 2002, 80, 234-255. | 1.0 | 21 |
| 40 | Prediction and nonparametric estimation for time series with heavy tails. Journal of Time Series Analysis, 2002, 23, 313-331. | 1.2 | 21 |
| 41 | Nonparametric transfer function models. Journal of Econometrics, 2010, 157, 151-164. | 6.5 | 20 |
| 42 | Confidence regions for entries of a large precision matrix. Journal of Econometrics, 2018, 206, 57-82. | 6.5 | 20 |
| 43 | Common structure in panels of short ecological time-series. Proceedings of the Royal Society B: Biological Sciences, 2000, 267, 2459-2467. | 2.6 | 18 |
| 44 | Inference in components of variance models with low replication. Annals of Statistics, 2003, 31, 414. | 2.6 | 18 |
| 45 | Data tilting for time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2003, 65, 425-442. | 2.2 | 17 |
| 46 | Nonparametric regression under dependent errors with infinite variance. Annals of the Institute of Statistical Mathematics, 2004, 56, 73-86. | 0.8 | 17 |
| 47 | Matching a Distribution by Matching Quantiles Estimation. Journal of the American Statistical Association, 2015, 110, 742-759. | 3.1 | 17 |
| 48 | A bootstrap detection for operational determinism. Physica D: Nonlinear Phenomena, 1998, 115, 49-55. | 2.8 | 13 |
| 49 | Smoothing for Spatiotemporal Models and Its Application to Modeling Muskratâ€Mink Interaction. Biometrics, 2003, 59, 813-821. | 1.4 | 13 |
| 50 | Day-ahead probabilistic forecasting for French half-hourly electricity loads and quantiles for curve-to-curve regression. Applied Energy, 2021, 301, 117465. | 10.1 | 13 |
| 51 | Approximating conditional density functions using dimension reduction. Acta Mathematicae Applicatae Sinica, 2009, 25, 445-456. | 0.7 | 12 |
| 52 | Estimation of Extreme Quantiles for Functions of Dependent Random Variables. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2015, 77, 1001-1024. | 2.2 | 12 |
| 53 | Modeling Multivariate Volatilities via Latent Common Factors. Journal of Business and Economic Statistics, 2016, 34, 564-573. | 2.9 | 11 |
| 54 | EXPONENTIAL INEQUALITIES FOR SPATIAL PROCESSES AND UNIFORM CONVERGENCE RATES FOR DENSITY ESTIMATION. , 2003, , 118-128. | | 11 |

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|---|---|---|---|
| 55 | Spatial smoothing, Nugget effect and infill asymptotics. Statistics and Probability Letters, 2008, 78, 3145-3151. | 0.7 | 9 |
| 56 | Estimation of Subgraph Densities in Noisy Networks. Journal of the American Statistical Association, 2022, 117, 361-374. | 3.1 | 8 |
| 57 | Factor Modeling for High Dimensional Time Series. Contributions To Statistics, 2011, , 203-207. | 0.2 | 7 |
| 58 | Modelling and Forecasting Daily Electricity Load via Curve Linear Regression. Lecture Notes in Statistics, 2015, , 35-54. | 0.2 | 6 |
| 59 | Smoothing for discrete-valued time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2001, 63, 357-375. | 2.2 | 5 |
| 60 | Estimation for Dynamic and Static Panel Probit Models with Large Individual Effects. Journal of Time Series Analysis, 2017, 38, 266-284. | 1.2 | 5 |
| 61 | Testing for multivariate volatility functions using minimum volume sets and inverse regression. Journal of Econometrics, 2008, 147, 151-162. | 6.5 | 4 |
| 62 | APPROXIMATING VOLATILITIES BY ASYMMETRIC POWER GARCH FUNCTIONS. Australian and New Zealand Journal of Statistics, 2009, 51, 201-225. | 0.9 | 4 |
| 63 | On determination of cointegration ranks. Statistics and Its Interface, 2009, 2, 45-56. | 0.3 | 4 |
| 64 | A Conditional Density Approach to the Order Determination of Time Series. Statistics and Computing, 2001, 11, 229-240. | 1.5 | 3 |
| 65 | Statistical Tests for Lyapunov Exponents of Deterministic Systems. Studies in Nonlinear Dynamics and Econometrics, 2004, 8, . | 0.3 | 2 |
| 66 | Estimation in the presence of many nuisance parameters: Composite likelihood and plug-in likelihood. Stochastic Processes and Their Applications, 2013, 123, 2877-2898. | 0.9 | 2 |
| 67 | Modelling Multivariate Volatilities: An Ad Hoc Method. , 2005, , 87-97. | | 2 |
| 68 | Bootstrap estimation of actual significance levels for tests based on estimated nuisance parameters. Statistics and Computing, 2001, 11, 367-371. | 1.5 | 1 |
| 69 | Estimating conditional means with heavy tails. Statistics and Probability Letters, 2017, 127, 14-22. | 0.7 | 1 |
| 70 | Testing for unit roots based on sample autocovariances. Biometrika, 2022, 109, 543-550. | 2.4 | 1 |
| 71 | Discussion of â€œFeature Matching in Time Series Modelingâ€•by Y. Xia and H. Tong. Statistical Science, 2011, 26, . | 2.8 | 0 |
| 72 | A Conversation with Howell Tong. Statistical Science, 2014, 29, . | 2.8 | 0 |

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|---|---|---|---|
| 73 | Banded Spatio-Temporal Autoregressions. SSRN Electronic Journal, 2018, , . | 0.4 | 0 |
| 74 | Krigings over space and time based on latent low-dimensional structures. Science China Mathematics, 2021, 64, 823-848. | 1.7 | 0 |
| 75 | AN INTERVIEW WITH PROFESSOR YAOTING ZHANG. , 2003, , 1-9. | | 0 |
| 76 | Chaos Perspective of Nonlinear Time Series: A Selective Review. , 2009, , 249-254. | | 0 |