Qiwei Yao

List of Publications by Year
in descending order

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

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#	ARTICLE	IF	CITATIONS
1	Estimation of Subgraph Densities in Noisy Networks. Journal of the American Statistical Association, 2022, 117, 361-374.	3.1	8
2	Testing for unit roots based on sample autocovariances. Biometrika, 2022, 109, 543-550.	2.4	1
3	Krigings over space and time based on latent low-dimensional structures. Science China Mathematics, 2021, 64, 823-848.	1.7	0
4	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
5	Banded spatio-temporal autoregressions. Journal of Econometrics, 2019, 208, 211-230.	6.5	25
6	Identifying Cointegration by Eigenanalysis. Journal of the American Statistical Association, 2019, 114, 916-927.	3.1	32
7	Banded Spatio-Temporal Autoregressions. SSRN Electronic Journal, 2018, , .	0.4	0
8	Principal component analysis for second-order stationary vector time series. Annals of Statistics, 2018, 46, .	2.6	25
9	Confidence regions for entries of a large precision matrix. Journal of Econometrics, 2018, 206, 57-82.	6.5	20
10	Estimation for Dynamic and Static Panel Probit Models with Large Individual Effects. Journal of Time Series Analysis, 2017, 38, 266-284.	1.2	5
11	Testing for high-dimensional white noise using maximum cross-correlations. Biometrika, 2017, 104, 111-127.	2.4	31
12	Estimating conditional means with heavy tails. Statistics and Probability Letters, 2017, 127, 14-22.	0.7	1
13	High-dimensional and banded vector autoregressions. Biometrika, 2016, 103, 889-903.	2.4	40
14	Generalized Yuleâ€"Walker estimation for spatio-temporal models with unknown diagonal coefficients. Journal of Econometrics, 2016, 194, 369-382.	6.5	29
15	Modeling Multivariate Volatilities via Latent Common Factors. Journal of Business and Economic Statistics, 2016, 34, 564-573.	2.9	11
16	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
17	Matching a Distribution by Matching Quantiles Estimation. Journal of the American Statistical Association, 2015, 110, 742-759.	3.1	17
18	High dimensional stochastic regression with latent factors, endogeneity and nonlinearity. Journal of Econometrics, 2015, 189, 297-312.	6.5	32

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19	Modelling and Forecasting Daily Electricity Load via Curve Linear Regression. Lecture Notes in Statistics, 2015, , 35-54.	0.2	6
20	A Conversation with Howell Tong. Statistical Science, 2014, 29, .	2.8	0
21	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
22	Modeling and Forecasting Daily Electricity Load Curves: A Hybrid Approach. Journal of the American Statistical Association, 2013, 108, 7-21.	3.1	69
23	Factor modeling for high-dimensional time series: Inference for the number of factors. Annals of Statistics, 2012, 40, .	2.6	268
24	Discussion of â€œFeature Matching in Time Series Modelingâ€•by Y. Xia and H. Tong. Statistical Science, 2011, 26, .	2.8	0
25	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
26	Estimation of latent factors for high-dimensional time series. Biometrika, 2011, 98, 901-918.	2.4	116
27	Factor Modeling for High Dimensional Time Series. Contributions To Statistics, 2011, , 203-207.	0.2	7
28	Identifying the finite dimensionality of curve time series. Annals of Statistics, 2010, 38, .	2.6	44
29	Nonparametric transfer function models. Journal of Econometrics, 2010, 157, 151-164.	6.5	20
30	Approximating conditional density functions using dimension reduction. Acta Mathematicae Applicatae Sinica, 2009, 25, 445-456.	0.7	12
31	APPROXIMATING VOLATILITIES BY ASYMMETRIC POWER GARCH FUNCTIONS. Australian and New Zealand Journal of Statistics, 2009, 51, 201-225.	0.9	4
32	Adaptively Varying-Coefficient Spatiotemporal Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 859-880.	2.2	31
33	On determination of cointegration ranks. Statistics and Its Interface, 2009, 2, 45-56.	0.3	4
34	Chaos Perspective of Nonlinear Time Series: A Selective Review. , 2009, , 249-254.		0
35	Testing for multivariate volatility functions using minimum volume sets and inverse regression. Journal of Econometrics, 2008, 147, 151-162.	6.5	4
36	Spatial smoothing, Nugget effect and infill asymptotics. Statistics and Probability Letters, 2008, 78, 3145-3151.	0.7	9

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37	Modelling Multivariate Volatilities via Conditionally Uncorrelated Components. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2008, 70, 679-702.	2.2	47
38	Estimating GARCH models: when to use what?. Econometrics Journal, 2008, 11, 27-38.	2.3	24
39	Modelling multiple time series via common factors. Biometrika, 2008, 95, 365-379.	2.4	90
40	Bootstrap tests for simple structures in nonparametric time series regression. Statistics and Its Interface, 2008, 1, 367-380.	0.3	22
41	WEIGHTED LEAST ABSOLUTE DEVIATIONS ESTIMATION FOR ARMA MODELS WITH INFINITE VARIANCE. Econometric Theory, 2007, 23, 852.	0.7	45
42	To How Many Simultaneous Hypothesis Tests Can Normal, Student's<i>t</i>or Bootstrap Calibration Be Applied?. Journal of the American Statistical Association, 2007, 102, 1282-1288.	3.1	63
43	Exploring spatial nonlinearity using additive approximation. Bernoulli, 2007, 13, .	1.3	58
44	Gaussian maximum likelihood estimation for ARMA models II: Spatial processes. Bernoulli, 2006, 12, 403.	1.3	43
45	Gaussian Maximum Likelihood Estimation For ARMA Models. I. Time Series. Journal of Time Series Analysis, 2006, 27, 857-875.	1.2	43
46	Approximating conditional distribution functions using dimension reduction. Annals of Statistics, 2005, 33, 1404.	2.6	37
47	Modelling Multivariate Volatilities: An Ad Hoc Method. , 2005, , 87-97.		2
48	Nonparametric regression under dependent errors with infinite variance. Annals of the Institute of Statistical Mathematics, 2004, 56, 73-86.	0.8	17
49	Statistical Tests for Lyapunov Exponents of Deterministic Systems. Studies in Nonlinear Dynamics and Econometrics, 2004, 8, .	0.3	2
50	Smoothing for Spatiotemporal Models and Its Application to Modeling Muskratâ€Mink Interaction. Biometrics, 2003, 59, 813-821.	1.4	13
51	Adaptive varying-coefficient linear models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2003, 65, 57-80.	2.2	199
52	Data tilting for time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2003, 65, 425-442.	2.2	17
53	Inference in Arch and Garch Models with Heavy-Tailed Errors. Econometrica, 2003, 71, 285-317.	4.2	292
54	Least absolute deviations estimation for ARCH and GARCH models. Biometrika, 2003, 90, 967-975.	2.4	153

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55	Inference in components of variance models with low replication. Annals of Statistics, 2003, 31, 414.	2.6	18
56	EXPONENTIAL INEQUALITIES FOR SPATIAL PROCESSES AND UNIFORM CONVERGENCE RATES FOR DENSITY ESTIMATION. , 2003, , 118-128.		11
57	AN INTERVIEW WITH PROFESSOR YAOTING ZHANG. , 2003, , 1-9.		0
58	Nonparametric Estimation and Symmetry Tests for Conditional Density Functions. Journal of Nonparametric Statistics, 2002, 14, 259-278.	0.9	89
59	Set-Indexed Conditional Empirical and Quantile Processes Based on Dependent Data. Journal of Multivariate Analysis, 2002, 80, 234-255.	1.0	21
60	Moving-maximum models for extrema of time series. Journal of Statistical Planning and Inference, 2002, 103, 51-63.	0.6	24
61	Prediction and nonparametric estimation for time series with heavy tails. Journal of Time Series Analysis, 2002, 23, 313-331.	1.2	21
62	A Conditional Density Approach to the Order Determination of Time Series. Statistics and Computing, 2001, 11, 229-240.	1.5	3
63	Bootstrap estimation of actual significance levels for tests based on estimated nuisance parameters. Statistics and Computing, 2001, 11, 367-371.	1.5	1
64	Smoothing for discrete-valued time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2001, 63, 357-375.	2.2	5
65	Common structure in panels of short ecological time-series. Proceedings of the Royal Society B: Biological Sciences, 2000, 267, 2459-2467.	2.6	18
66	Conditional Minimum Volume Predictive Regions for Stochastic Processes. Journal of the American Statistical Association, 2000, 95, 509-519.	3.1	36
67	Functional-Coefficient Regression Models for Nonlinear Time Series. Journal of the American Statistical Association, 2000, 95, 941-956.	3.1	446
68	Functional-Coefficient Regression Models for Nonlinear Time Series. Journal of the American Statistical Association, 2000, 95, 941.	3.1	103
69	Methods for Estimating a Conditional Distribution Function. Journal of the American Statistical Association, 1999, 94, 154-163.	3.1	241
70	Methods for Estimating a Conditional Distribution Function. Journal of the American Statistical Association, 1999, 94, 154.	3.1	99
71	Linearity testing using local polynomial approximation. Journal of Statistical Planning and Inference, 1998, 68, 295-321.	0.6	107
72	A bootstrap detection for operational determinism. Physica D: Nonlinear Phenomena, 1998, 115, 49-55.	2.8	13

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73	Efficient estimation of conditional variance functions in stochastic regression. Biometrika, 1998, 85, 645-660.	2.4	359
74	Asymmetric least squares regression estimation: A nonparametric approach^{âˆ—}. Journal of Nonparametric Statistics, 1996, 6, 273-292.	0.9	114
75	Estimation of conditional densities and sensitivity measures in nonlinear dynamical systems. Biometrika, 1996, 83, 189-206.	2.4	228
76	Tests for change-points with epidemic alternatives. Biometrika, 1993, 80, 179-191.	2.4	70