Deyuan Li

List of Publications by Year
in descending order

25 papers	386 citations	1040056 9 h-index	839539 18 g-index
25 all docs	25 docs citations	25 times ranked	220 citing authors

#	Article	IF	Citations
1	Prediction of Extremal Expectile Based on Regression Models With Heteroscedastic Extremes. Journal of Business and Economic Statistics, 2022, 40, 522-536.	2.9	6
2	Distributed inference for the extreme value index. Biometrika, 2022, 109, 257-264.	2.4	5
3	Application of autoregressive tail-index model to China's stock market. Statistical Theory and Related Fields, 2021, 5, 31-34.	0.4	2
4	Jackknife empirical likelihood test for the equality of degrees of freedom in t-copulas. Science China Mathematics, 2020, 63, 789-822.	1.7	0
5	BIAS-CORRECTED INFERENCE FOR A MODIFIED LEE–CARTER MORTALITY MODEL. ASTIN Bulletin, 2019, 49, 433-455.	1.0	6
6	Extreme Quantile Estimation for Autoregressive Models. Journal of Business and Economic Statistics, 2019, 37, 661-670.	2.9	10
7	Uniform Test for Predictive Regression With AR Errors. Journal of Business and Economic Statistics, 2017, 35, 29-39.	2.9	6
8	Extreme value index estimator using maximum likelihood and moment estimation. Communications in Statistics - Theory and Methods, 2016, 45, 3625-3636.	1.0	4
9	The impact of competition on prices with numerous firms. Journal of Economic Theory, 2016, 165, 1-24.	1.1	49
10	Estimation of Extreme Conditional Quantiles Through Power Transformation. Journal of the American Statistical Association, 2013, 108, 1062-1074.	3.1	49
11	Estimation of High Conditional Quantiles for Heavy-Tailed Distributions. Journal of the American Statistical Association, 2012, 107, 1453-1464.	3.1	82
12	Bias reduction for endpoint estimation. Extremes, 2011, 14, 393-412.	1.0	10
13	Empirical likelihood confidence intervals for the endpoint of a distribution function. Test, 2011, 20, 353-366.	1.1	9
14	Estimation for the Generalized Pareto Distribution Using Maximum Likelihood and Goodness of Fit. Communications in Statistics - Theory and Methods, 2011, 40, 2500-2510.	1.0	19
15	Comparing extreme models when the sign of the extreme value index is known. Statistics and Probability Letters, 2010, 80, 739-746.	0.7	5
16	Pitfalls in using Weibull tailed distributions. Journal of Statistical Planning and Inference, 2010, 140, 2018-2024.	0.6	6
17	Goodness-of-fit test for tail copulas modeled by elliptical copulas. Statistics and Probability Letters, 2009, 79, 1097-1104.	0.7	17
18	Does bias reduction with external estimator of second order parameter work for endpoint?. Journal of Statistical Planning and Inference, 2009, 139, 1937-1952.	0.6	11

#	Article	IF	Citations
19	Weak Convergence of the Empirical Mean Excess Process with Application to Estimate the Negative Tail Index. Methodology and Computing in Applied Probability, 2008, 10, 577-593.	1.2	1
20	ON THE PROBABILITY OF BEING MAXIMAL. Australian and New Zealand Journal of Statistics, 2008, 50, 381-394.	0.9	2
21	Approximations to the tail empirical distribution function with application to testing extreme value conditions. Journal of Statistical Planning and Inference, 2006, 136, 3498-3538.	0.6	48
22	Tail approximations to the density function in EVT. Extremes, 2006, 9, 131-149.	1.0	3
23	On testing extreme value conditions. Extremes, 2006, 9, 69-86.	1.0	35
24	Inference for the Lee-Carter Model With An AR(2) Process. Methodology and Computing in Applied Probability, 0, , 1.	1.2	1
25	Adapting the Hill estimator to distributed inference: dealing with the bias. Extremes, 0, , 1.	1.0	0