Zhengjun Zhang

List of Publications by Year
in descending order

48 papers	604 citations	840776 11 h-index	713466 21 g-index
52 all docs	52 docs citations	52 times ranked	296 citing authors

#	Article	IF	Citations
1	The impacts of digital finance development on household income, consumption, and financial asset holding: an extreme value analysis of China's microdata. Personal and Ubiquitous Computing, 2023, 27, 1607-1627.	2.8	9
2	Modeling Multivariate Time Series With Copula-Linked Univariate D-Vines. Journal of Business and Economic Statistics, 2022, 40, 690-704.	2.9	5
3	Lift the Veil of Breast Cancers Using 4 or Fewer Critical Genes. Cancer Informatics, 2022, 21, 117693512210763.	1.9	11
4	The Existence of at Least Three Genomic Signature Patterns and at Least Seven Subtypes of COVID-19 and the End of the Disease. Vaccines, 2022, 10, 761.	4.4	8
5	Extreme co-movements between infectious disease events and crude oil futures prices: From extreme value analysis perspective. Energy Economics, 2022, 110, 106054.	12.1	7
6	New extreme value theory for maxima of maxima. Statistical Theory and Related Fields, 2021, 5, 232-252.	0.4	7
7	Max-linear regression models with regularization. Journal of Econometrics, 2021, 222, 579-600.	6.5	16
8	A hybrid model for financial <scp>time‐series</scp> forecasting based on mixed methodologies. Expert Systems, 2021, 38, e12633.	4.5	20
9	Five Critical Genes Related to Seven COVID-19 Subtypes: A Data Science Discovery. Journal of Data Science, 2021, , 142-150.	0.9	10
10	Hedging and Evaluating Tail Risks via Two Novel Options Based on Type II Extreme Value Distribution. Symmetry, 2021, 13, 1630.	2.2	4
11	Rejoinder of "On studying extreme values and systematic risks with nonlinear time series models and tail dependence measures". Statistical Theory and Related Fields, 2021, 5, 45-48.	0.4	2
12	On studying extreme values and systematic risks with nonlinear time series models and tail dependence measures. Statistical Theory and Related Fields, 2021, 5, 1-25.	0.4	14
13	Directly and Simultaneously Expressing Absolute and Relative Treatment Effects in Medical Data Models and Applications. Entropy, 2021, 23, 1517.	2.2	3
14	Nonparametric Estimation of Copula Regression Models With Discrete Outcomes. Journal of the American Statistical Association, 2020, 115, 707-720.	3.1	18
15	The haze extreme co-movements in Beijing–Tianjin–Hebei region and its extreme dependence pattern recognitions. Science Progress, 2020, 103, 003685042091631.	1.9	3
16	Statistical Learning of the Worst Regional Smog Extremes with Dynamic Conditional Modeling. Atmosphere, 2020, 11, 665.	2.3	5
17	Extreme vocabulary learning. Frontiers of Computer Science, 2020, 14, 1.	2.4	0
18	Maximum Independent Component Analysis with Application to EEG Data. Statistical Science, 2020, 35, .	2.8	3

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19	Hierarchical time-varying mixed-effects models in high-dimensional time series and longitudinal data studies. Journal of Nonparametric Statistics, 2019, 31, 695-721.	0.9	0
20	Valuation of Guaranteed Unitized Participating Life Insurance under MEGB2 Distribution. Discrete Dynamics in Nature and Society, 2019, 2019, 1-16.	0.9	1
21	Multivariate semi-continuous proportionally constrained two-part fixed effects models and applications. Statistical Methods in Medical Research, 2019, 28, 3516-3533.	1.5	2
22	Mark to market value at risk. Journal of Econometrics, 2019, 208, 299-321.	6.5	14
23	Max-Linear Competing Factor Models. Journal of Business and Economic Statistics, 2018, 36, 62-74.	2.9	14
24	Assessing the features of extreme smog in China and the differentiated treatment strategy. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2018, 474, 20170511.	2.1	9
25	A peak-over-threshold search method for global optimization. Automatica, 2018, 89, 83-91.	5.0	5
26	Stochastic tail index model for high frequency financial data with Bayesian analysis. Journal of Econometrics, 2018, 205, 470-487.	6.5	20
27	Can cryptocurrencies be a safe haven: a tail risk perspective analysis. Applied Economics, 2018, 50, 4745-4762.	2.2	141
28	Modeling maxima with autoregressive conditional Fréchet model. Journal of Econometrics, 2018, 207, 325-351.	6.5	20
29	Valuation of guaranteed unitized participating life insurance under GEV distribution. Statistics and Its Interface, 2018, 11, 603-614.	0.3	2
30	Test for bandedness of high-dimensional precision matrices. Journal of Nonparametric Statistics, 2017, 29, 884-902.	0.9	1
31	Sure explained variability and independence screening. Journal of Nonparametric Statistics, 2017, 29, 849-883.	0.9	5
32	Robust-BD Estimation and Inference for General Partially Linear Models. Entropy, 2017, 19, 625.	2.2	1
33	An extended sparse max-linear moving model with application to high-frequency financial data. Statistical Theory and Related Fields, 2017, 1, 92-111.	0.4	3
34	Intrinsically weighted means and non-ergodic marked point processes. Annals of the Institute of Statistical Mathematics, 2016, 68, 1-24.	0.8	9
35	Seismic data deconvolution using Kalman filter based on a new system model. Geophysics, 2016, 81, V31-V42.	2.6	2
36	Statistical Learning of Neuronal Functional Connectivity. Technometrics, 2016, 58, 350-359.	1.9	3

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37	Effects of Cognitive Behavioral Stress Management on Negative Mood and Cardiac Autonomic Activity in ICD Recipients. PACE - Pacing and Clinical Electrophysiology, 2015, 38, 951-965.	1.2	10
38	Evaluating the Default Risk of Bond Portfolios with Extreme Value Theory. Computational Economics, 2015, 45, 647-668.	2.6	3
39	Marked point process adjusted tail dependence analysis for high-frequency financial data. Statistics and Its Interface, 2015, 8, 109-122.	0.3	3
40	Generalized Measures of Correlation for Asymmetry, Nonlinearity, and Beyond. Journal of the American Statistical Association, 2012, 107, 1239-1252.	3.1	51
41	Asymptotic independence of correlation coefficients with application to testing hypothesis of independence. Electronic Journal of Statistics, 2011, 5, .	0.7	12
42	An extension of max autoregressive models. Statistics and Its Interface, 2011, 4, 253-266.	0.3	8
43	Regularized estimation of hemodynamic response function for fMRI data. Statistics and Its Interface, 2010, 3, 15-31.	0.3	1
44	On approximating max-stable processes and constructing extremal copula functions. Statistical Inference for Stochastic Processes, 2009, 12, 89-114.	0.6	17
45	The estimation of M4 processes with geometric moving patterns. Annals of the Institute of Statistical Mathematics, 2008, 60, 121-150.	0.8	8
46	Quotient correlation: A sample based alternative to Pearson's correlation. Annals of Statistics, 2008, 36, .	2.6	40
47	Asymptotically (in)dependent multivariate maxima of moving maxima processes. Extremes, 2007, 10, 57-82.	1.0	28
48	Extremal financial risk models and portfolio evaluation. Computational Statistics and Data Analysis, 2006, 51, 2313-2338.	1.2	18