Guodong Li

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Robust Regression Shrinkage and Consistent Variable Selection Through the LAD-Lasso. Journal of Business and Economic Statistics, 2007, 25, 347-355.	1.8	407
2	Regression coefficient and autoregressive order shrinkage and selection via the lasso. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2007, 69, 63.	1.1	213
3	Quantile Correlations and Quantile Autoregressive Modeling. Journal of the American Statistical Association, 2015, 110, 246-261.	1.8	95
4	Network vector autoregression. Annals of Statistics, 2017, 45, .	1.4	92
5	Climate Change and Macro-Economic Cycles in Pre-Industrial Europe. PLoS ONE, 2014, 9, e88155.	1.1	45
6	Short- and long-term impacts of climate variations on the agrarian economy in pre-industrial Europe. Climate Research, 2013, 56, 169-180.	0.4	39
7	Hysteretic autoregressive time series models. Biometrika, 2015, 102, 717-723.	1.3	35
8	Diagnostic checking for time series models with conditional heteroscedasticity estimated by the least absolute deviation approach. Biometrika, 2005, 92, 691-701.	1.3	32
9	Least absolute deviation estimation for fractionally integrated autoregressive moving average time series models with conditional heteroscedasticity. Biometrika, 2008, 95, 399-414.	1.3	31
10	Epidemics in Ming and Qing China: Impacts of changes of climate and economic well-being. Social Science and Medicine, 2015, 136-137, 73-80.	1.8	31
11	Temperature and precipitation effects on agrarian economy in late imperial China. Environmental Research Letters, 2016, 11, 064008.	2.2	30
12	Testing a linear time series model against its threshold extension. Biometrika, 2011, 98, 243-250.	1.3	24
13	Climate Change and the Macroeconomic Structure in Pre-Industrial Europe: New Evidence from Wavelet Analysis. PLoS ONE, 2015, 10, e0126480.	1.1	23
14	Hybrid quantile regression estimation for time series models with conditional heteroscedasticity. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2018, 80, 975-993.	1.1	21
15	ON MIXTURE MEMORY GARCH MODELS. Journal of Time Series Analysis, 2013, 34, 606-624.	0.7	19
16	A new hyperbolic GARCH model. Journal of Econometrics, 2015, 189, 428-436.	3.5	18
17	High-Dimensional Vector Autoregressive Time Series Modeling via Tensor Decomposition. Journal of the American Statistical Association, 2022, 117, 1338-1356.	1.8	18
18	On Mixture Double Autoregressive Time Series Models. Journal of Business and Economic Statistics, 2017, 35, 306-317.	1.8	16

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19	Moment-based tests for individual and time effects in panel data models. Journal of Econometrics, 2014, 178, 569-581.	3.5	15
20	Linear double autoregression. Journal of Econometrics, 2018, 207, 162-174.	3.5	15
21	Varying-coefficient meanâ€“covariance regression analysis for longitudinal data. Journal of Statistical Planning and Inference, 2015, 160, 89-106.	0.4	14
22	On FrÃ©chet autoregressive conditional duration models. Journal of Statistical Planning and Inference, 2016, 175, 51-66.	0.4	14
23	On the estimation and diagnostic checking of the ARFIMAâ€“HYGARCH model. Computational Statistics and Data Analysis, 2012, 56, 3632-3644.	0.7	12
24	A HYBRID BOOTSTRAP APPROACH TO UNIT ROOT TESTS. Journal of Time Series Analysis, 2014, 35, 299-321.	0.7	11
25	Crop Management as an Agricultural Adaptation to Climate Change in Early Modern Era: A Comparative Study of Eastern and Western Europe. Agriculture (Switzerland), 2016, 6, 29.	1.4	9
26	Lack-of-fit tests for quantile regression models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2019, 81, 629-648.	1.1	9
27	LEAST ABSOLUTE DEVIATION ESTIMATION FOR UNIT ROOT PROCESSES WITH GARCH ERRORS. Econometric Theory, 2009, 25, 1208-1227.	0.6	8
28	Score Tests for Hyperbolic GARCH Models. Journal of Business and Economic Statistics, 2011, 29, 579-586.	1.8	8
29	The Strange Flight of the Peacock: Farmersâ€™ Atypical Northwesterly Migration from Central China, 200 BCâ€“1400 AD. Annals of the American Association of Geographers, 2019, 109, 1583-1596.	1.5	8
30	Regional patterns of pastoralist migrations under the push of reduced precipitation in imperial China. Global Ecology and Biogeography, 2020, 29, 433-443.	2.7	7
31	QUANTILE DOUBLE AUTOREGRESSION. Econometric Theory, 2022, 38, 793-839.	0.6	5
32	A Note on Distributed Quantile Regression by Pilot Sampling and One-Step Updating. Journal of Business and Economic Statistics, 2022, 40, 1691-1700.	1.8	5
33	On buffered threshold Garch models. Statistica Sinica, 2016, , .	0.2	5
34	A robust goodness-of-fit test for generalized autoregressive conditional heteroscedastic models. Biometrika, 2018, 105, 73-89.	1.3	4
35	M-estimation in Low-Rank Matrix Factorization: A General Framework. , 2019, , .		4
36	Bootstrap Inference for Garch Models by the Least Absolute Deviation Estimation. Journal of Time Series Analysis, 2020, 41, 21-40.	0.7	4

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37	Climate change fostered cultural dynamics of human resilience in Europe in the past 2500Âyears. Science of the Total Environment, 2020, 744, 140842.	3.9	4
38	On the threshold hyperbolic GARCH models. Statistics and Its Interface, 2011, 4, 159-166.	0.2	4
39	SIGNIFICANT VARIABLE SELECTION AND AUTOREGRESSIVE ORDER DETERMINATION FOR TIMEâ€SERIES PARTIALLY LINEAR MODELS. Journal of Time Series Analysis, 2014, 35, 478-490.	0.7	3
40	Moment-based tests for random effects in the two-way error component model with unbalanced panels. Economic Modelling, 2018, 74, 61-76.	1.8	3
41	Hybrid quantile estimation for asymmetric power GARCH models. Journal of Econometrics, 2020, , .	3.5	3
42	A quantile function approach to the distribution of financial returns following TGARCH models. Statistical Modelling, 2021, 21, 189-219.	0.5	3
43	Quantile Double Autoregression. SSRN Electronic Journal, 0, , .	0.4	2
44	Ensemble-based Ultrahigh-dimensional Variable Screening. , 2019, , .		2
45	Discussion on the paper â€œAnalyzing short time series data from periodically fluctuating rodent populations by threshold models: A nearest block bootstrap approachâ€. Science in China Series A: Mathematics, 2009, 52, 1109-1110.	0.5	1
46	Hybrid Quantile Regression Estimation for Time Series Models with Conditional Heteroscedasticity. SSRN Electronic Journal, 0, , .	0.4	1
47	â€˜Model selection for generalized linear models with factorâ€augmented predictorsâ€™. Applied Stochastic Models in Business and Industry, 2009, 25, 237-239.	0.9	0
48	A Robust Goodness-of-Fit Test for Generalized Autoregressive Conditional Heteroscedastic Models. SSRN Electronic Journal, 2015, , .	0.4	0
49	Nonsmooth Low-Rank Matrix Recovery: Methodology, Theory and Algorithm. Lecture Notes in Networks and Systems, 2022, , 848-862.	0.5	0
50	Conditional quantile estimation for hysteretic autoregressive models. Statistica Sinica, 2020, , .	0.2	0
51	Compact Autoregressive Network. Proceedings of the AAAI Conference on Artificial Intelligence, 2020, 34, 6145-6152.	3.6	0