Guodong Li

List of Publications by Year in descending order

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51	1,372	567144 15	360920 35
papers	citations	h-index	g-index

52	52	52	827
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	High-Dimensional Vector Autoregressive Time Series Modeling via Tensor Decomposition. Journal of the American Statistical Association, 2022, 117, 1338-1356.	1.8	18
2	QUANTILE DOUBLE AUTOREGRESSION. Econometric Theory, 2022, 38, 793-839.	0.6	5
3	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
4	Nonsmooth Low-Rank Matrix Recovery: Methodology, Theory and Algorithm. Lecture Notes in Networks and Systems, 2022, , 848-862.	0.5	0
5	A quantile function approach to the distribution of financial returns following TGARCH models. Statistical Modelling, 2021, 21, 189-219.	0.5	3
6	Bootstrap Inference for Garch Models by the Least Absolute Deviation Estimation. Journal of Time Series Analysis, 2020, 41, 21-40.	0.7	4
7	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
8	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
9	Hybrid quantile estimation for asymmetric power GARCH models. Journal of Econometrics, 2020, , .	3.5	3
10	Conditional quantile estimation for hysteretic autoregressive models. Statistica Sinica, 2020, , .	0.2	0
11	Compact Autoregressive Network. Proceedings of the AAAI Conference on Artificial Intelligence, 2020, 34, 6145-6152.	3.6	0
12	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
13	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
14	M-estimation in Low-Rank Matrix Factorization: A General Framework. , 2019, , .		4
15	Ensemble-based Ultrahigh-dimensional Variable Screening. , 2019, , .		2
16	A robust goodness-of-fit test for generalized autoregressive conditional heteroscedastic models. Biometrika, 2018, 105, 73-89.	1.3	4
17	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
18	Linear double autoregression. Journal of Econometrics, 2018, 207, 162-174.	3.5	15

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19	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
20	On Mixture Double Autoregressive Time Series Models. Journal of Business and Economic Statistics, 2017, 35, 306-317.	1.8	16
21	Network vector autoregression. Annals of Statistics, 2017, 45, .	1.4	92
22	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
23	Temperature and precipitation effects on agrarian economy in late imperial China. Environmental Research Letters, 2016, 11, 064008.	2.2	30
24	On FrÃ©chet autoregressive conditional duration models. Journal of Statistical Planning and Inference, 2016, 175, 51-66.	0.4	14
25	On buffered threshold Garch models. Statistica Sinica, 2016, , .	0.2	5
26	A Robust Goodness-of-Fit Test for Generalized Autoregressive Conditional Heteroscedastic Models. SSRN Electronic Journal, 2015, , .	0.4	0
27	Varying-coefficient meanâ€“covariance regression analysis for longitudinal data. Journal of Statistical Planning and Inference, 2015, 160, 89-106.	0.4	14
28	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
29	A new hyperbolic GARCH model. Journal of Econometrics, 2015, 189, 428-436.	3.5	18
30	Hysteretic autoregressive time series models. Biometrika, 2015, 102, 717-723.	1.3	35
31	Quantile Correlations and Quantile Autoregressive Modeling. Journal of the American Statistical Association, 2015, 110, 246-261.	1.8	95
32	Climate Change and the Macroeconomic Structure in Pre-Industrial Europe: New Evidence from Wavelet Analysis. PLoS ONE, 2015, 10, e0126480.	1.1	23
33	Climate Change and Macro-Economic Cycles in Pre-Industrial Europe. PLoS ONE, 2014, 9, e88155.	1.1	45
34	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
35	A HYBRID BOOTSTRAP APPROACH TO UNIT ROOT TESTS. Journal of Time Series Analysis, 2014, 35, 299-321.	0.7	11
36	Moment-based tests for individual and time effects in panel data models. Journal of Econometrics, 2014, 178, 569-581.	3.5	15

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37	ON MIXTURE MEMORY GARCH MODELS. Journal of Time Series Analysis, 2013, 34, 606-624.	0.7	19
38	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
39	On the estimation and diagnostic checking of the ARFIMAâ€“HYGARCH model. Computational Statistics and Data Analysis, 2012, 56, 3632-3644.	0.7	12
40	Score Tests for Hyperbolic GARCH Models. Journal of Business and Economic Statistics, 2011, 29, 579-586.	1.8	8
41	Testing a linear time series model against its threshold extension. Biometrika, 2011, 98, 243-250.	1.3	24
42	On the threshold hyperbolic GARCH models. Statistics and Its Interface, 2011, 4, 159-166.	0.2	4
43	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
44	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
45	LEAST ABSOLUTE DEVIATION ESTIMATION FOR UNIT ROOT PROCESSES WITH GARCH ERRORS. Econometric Theory, 2009, 25, 1208-1227.	0.6	8
46	Least absolute deviation estimation for fractionally integrated autoregressive moving average time series models with conditional heteroscedasticity. Biometrika, 2008, 95, 399-414.	1.3	31
47	Robust Regression Shrinkage and Consistent Variable Selection Through the LAD-Lasso. Journal of Business and Economic Statistics, 2007, 25, 347-355.	1.8	407
48	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
49	Diagnostic checking for time series models with conditional heteroscedasticity estimated by the least absolute deviation approach. Biometrika, 2005, 92, 691-701.	1.3	32
50	Hybrid Quantile Regression Estimation for Time Series Models with Conditional Heteroscedasticity. SSRN Electronic Journal, 0, , .	0.4	1
51	Quantile Double Autoregression. SSRN Electronic Journal, 0, , .	0.4	2