

Jianqing Fan

List of Publications by Year in descending order

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85
papers

7,551
citations

109137

35
h-index

60497

81
g-index

90
all docs

90
docs citations

90
times ranked

4521
citing authors

#	ARTICLE	IF	CITATIONS
1	Challenges of Big Data analysis. National Science Review, 2014, 1, 293-314.	4.6	954
2	Nonconcave penalized likelihood with a diverging number of parameters. Annals of Statistics, 2004, 32, 928.	1.4	685
3	Profile likelihood inferences on semiparametric varying-coefficient partially linear models. Bernoulli, 2005, 11, 1031.	0.7	546
4	Large Covariance Estimation by Thresholding Principal Orthogonal Complements. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2013, 75, 603-680.	1.1	520
5	High dimensional covariance matrix estimation using a factor model. Journal of Econometrics, 2008, 147, 186-197.	3.5	470
6	Nonparametric Independence Screening in Sparse Ultra-High-Dimensional Additive Models. Journal of the American Statistical Association, 2011, 106, 544-557.	1.8	405
7	Statistical methods with varying coefficient models. Statistics and Its Interface, 2008, 1, 179-195.	0.2	321
8	A Selective Overview of Variable Selection in High Dimensional Feature Space. Statistica Sinica, 2010, 20, 101-148.	0.2	318
9	Vast Portfolio Selection With Cross-Exposure Constraints. Journal of the American Statistical Association, 2012, 107, 592-606.	1.8	260
10	High-dimensional covariance matrix estimation in approximate factor models. Annals of Statistics, 2011, 39, 3320-3356.	1.4	224
11	Analysis of Longitudinal Data With Semiparametric Estimation of Covariance Function. Journal of the American Statistical Association, 2007, 102, 632-641.	1.8	202
12	Ultrahigh dimensional feature selection: beyond the linear model. Journal of Machine Learning Research, 2009, 10, 2013-2038.	62.4	168
13	Regularization in statistics. Test, 2006, 15, 271-344.	0.7	153
14	Estimating False Discovery Proportion Under Arbitrary Covariance Dependence. Journal of the American Statistical Association, 2012, 107, 1019-1035.	1.8	145
15	Power Enhancement in High-Dimensional Cross-Sectional Tests. Econometrica, 2015, 83, 1497-1541.	2.6	122
16	Estimation of High Dimensional Mean Regression in the Absence of Symmetry and Light Tail Assumptions. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 247-265.	1.1	118
17	A Road to Classification in High Dimensional Space: The Regularized Optimal Affine Discriminant. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2012, 74, 745-771.	1.1	117
18	Adaptive Huber Regression. Journal of the American Statistical Association, 2020, 115, 254-265.	1.8	117

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19	Vast Volatility Matrix Estimation Using High-Frequency Data for Portfolio Selection. Journal of the American Statistical Association, 2012, 107, 412-428.	1.8	105
20	Quasi-Maximum Likelihood Estimation of GARCH Models With Heavy-Tailed Likelihoods. Journal of Business and Economic Statistics, 2014, 32, 178-191.	1.8	85
21	Gradient descent with random initialization: fast global convergence for nonconvex phase retrieval. Mathematical Programming, 2019, 176, 5-37.	1.6	81
22	Nonparametric inference with generalized likelihood ratio tests. Test, 2007, 16, 409-444.	0.7	80
23	Endogeneity in high dimensions. Annals of Statistics, 2014, 42, 872-917.	1.4	80
24	Homogeneity Pursuit. Journal of the American Statistical Association, 2015, 110, 175-194.	1.8	79
25	Conditional Sure Independence Screening. Journal of the American Statistical Association, 2016, 111, 1266-1277.	1.8	75
26	To How Many Simultaneous Hypothesis Tests Can Normal, Student's t or Bootstrap Calibration Be Applied?. Journal of the American Statistical Association, 2007, 102, 1282-1288.	1.8	63
27	Inference and uncertainty quantification for noisy matrix completion. Proceedings of the National Academy of Sciences of the United States of America, 2019, 116, 22931-22937.	3.3	55
28	Robust estimation of high-dimensional covariance and precision matrices. Biometrika, 2018, 105, 271-284.	1.3	49
29	Spectral method and regularized MLE are both optimal for top- K ranking. Annals of Statistics, 2019, 47, 2204-2235.	1.4	45
30	Statistical Analysis of DNA Microarray Data in Cancer Research: Fig. 1.. Clinical Cancer Research, 2006, 12, 4469-4473.	3.2	44
31	Robust covariance estimation for approximate factor models. Journal of Econometrics, 2019, 208, 5-22.	3.5	44
32	Noisy Matrix Completion: Understanding Statistical Guarantees for Convex Relaxation via Nonconvex Optimization. SIAM Journal on Optimization, 2020, 30, 3098-3121.	1.2	44
33	Factor-adjusted regularized model selection. Journal of Econometrics, 2020, 216, 71-85.	3.5	44
34	Estimation of the Continuous and Discontinuous Leverage Effects. Journal of the American Statistical Association, 2017, 112, 1744-1758.	1.8	43
35	Large covariance estimation through elliptical factor models. Annals of Statistics, 2018, 46, 1383-1414.	1.4	42
36	Distributions of Angles in Random Packing on Spheres. Journal of Machine Learning Research, 2013, 14, 1837-1864.	62.4	42

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37	Statistical analysis of big data on pharmacogenomics. <i>Advanced Drug Delivery Reviews</i> , 2013, 65, 987-1000.	6.6	39
38	Estimation of the False Discovery Proportion with Unknown Dependence. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2017, 79, 1143-1164.	1.1	36
39	Option Pricing With Model-Guided Nonparametric Methods. <i>Journal of the American Statistical Association</i> , 2009, 104, 1351-1372.	1.8	34
40	Removing intensity effects and identifying significant genes for Affymetrix arrays in macrophage migration inhibitory factor-suppressed neuroblastoma cells. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2005, 102, 17751-17756.	3.3	33
41	Generalized high-dimensional trace regression via nuclear norm regularization. <i>Journal of Econometrics</i> , 2019, 212, 177-202.	3.5	32
42	Risks of large portfolios. <i>Journal of Econometrics</i> , 2015, 186, 367-387.	3.5	30
43	Dynamic Integration of Time- and State-Domain Methods for Volatility Estimation. <i>Journal of the American Statistical Association</i> , 2007, 102, 618-631.	1.8	29
44	Feature Augmentation via Nonparametrics and Selection (FANS) in High-Dimensional Classification. <i>Journal of the American Statistical Association</i> , 2016, 111, 275-287.	1.8	28
45	Estimating Number of Factors by Adjusted Eigenvalues Thresholding. <i>Journal of the American Statistical Association</i> , 2022, 117, 852-861.	1.8	26
46	A shrinkage principle for heavy-tailed data: High-dimensional robust low-rank matrix recovery. <i>Annals of Statistics</i> , 2021, 49, 1239-1266.	1.4	26
47	FarmTest: Factor-Adjusted Robust Multiple Testing With Approximate False Discovery Control. <i>Journal of the American Statistical Association</i> , 2019, 114, 1880-1893.	1.8	25
48	Selection and validation of normalization methods for c-DNA microarrays using within-array replications. <i>Bioinformatics</i> , 2007, 23, 2391-2398.	1.8	21
49	Testing and detecting jumps based on a discretely observed process. <i>Journal of Econometrics</i> , 2011, 164, 331-344.	3.5	20
50	Error Variance Estimation in Ultrahigh-Dimensional Additive Models. <i>Journal of the American Statistical Association</i> , 2018, 113, 315-327.	1.8	19
51	Robust High-Dimensional Factor Models with Applications to Statistical Machine Learning. <i>Statistical Science</i> , 2021, 36, 303-327.	1.6	18
52	Embracing the Blessing of Dimensionality in Factor Models. <i>Journal of the American Statistical Association</i> , 2018, 113, 380-389.	1.8	15
53	What Does the Volatility Risk Premium Say About Liquidity Provision and Demand for Hedging Tail Risk?. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 519-535.	1.8	13
54	Asymptotic Theory of Eigenvectors for Random Matrices With Diverging Spikes. <i>Journal of the American Statistical Association</i> , 2022, 117, 996-1009.	1.8	13

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55	A projection-based conditional dependence measure with applications to high-dimensional undirected graphical models. <i>Journal of Econometrics</i> , 2020, 218, 119-139.	3.5	13
56	Simple: Statistical Inference on Membership Profiles in Large Networks. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2022, 84, 630-653.	1.1	13
57	Statistical Inference for High-Dimensional Matrix-Variate Factor Models. <i>Journal of the American Statistical Association</i> , 2023, 118, 1038-1055.	1.8	9
58	Parametrically guided generalised additive models with application to mergers and acquisitions data. <i>Journal of Nonparametric Statistics</i> , 2013, 25, 109-128.	0.4	8
59	The Interplay of Demographic Variables and Social Distancing Scores in Deep Prediction of U.S. COVID-19 Cases. <i>Journal of the American Statistical Association</i> , 2021, 116, 492-506.	1.8	8
60	Optimal Covariate Balancing Conditions in Propensity Score Estimation. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 97-110.	1.8	8
61	Adaptive Huber regression on Markov-dependent data. <i>Stochastic Processes and Their Applications</i> , 2022, 150, 802-818.	0.4	7
62	Nonparametric estimation of genewise variance for microarray data. <i>Annals of Statistics</i> , 2010, 38, 2723-2750.	1.4	6
63	Learning Latent Factors From Diversified Projections and Its Applications to Over-Estimated and Weak Factors. <i>Journal of the American Statistical Association</i> , 2022, 117, 909-924.	1.8	6
64	Massive data clustering by multi-scale psychological observations. <i>National Science Review</i> , 2022, 9, nwab183.	4.6	6
65	Do We Exploit all Information for Counterfactual Analysis? Benefits of Factor Models and Idiosyncratic Correction. <i>Journal of the American Statistical Association</i> , 2022, 117, 574-590.	1.8	6
66	Multi-Agent Inference in Social Networks: A Finite Population Learning Approach. <i>Journal of the American Statistical Association</i> , 2015, 110, 149-158.	1.8	5
67	Penalized least squares estimation with weakly dependent data. <i>Science China Mathematics</i> , 2016, 59, 2335-2354.	0.8	5
68	Robust inference of risks of large portfolios. <i>Journal of Econometrics</i> , 2016, 194, 298-308.	3.5	5
69	Special Issue on Big Data. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 487-488.	1.8	4
70	Regularity Properties for Sparse Regression. <i>Communications in Mathematics and Statistics</i> , 2016, 4, 1-19.	0.9	4
71	Recent Developments in Factor Models and Applications in Econometric Learning. <i>Annual Review of Financial Economics</i> , 2021, 13, 401-430.	2.5	4
72	Understanding Implicit Regularization in Over-Parameterized Single Index Model. <i>Journal of the American Statistical Association</i> , 2023, 118, 2315-2328.	1.8	4

#	ARTICLE	IF	CITATIONS
73	Can a Machine Correct Option Pricing Models?. Journal of Business and Economic Statistics, 2023, 41, 995-1009.	1.8	4
74	Convex and Nonconvex Optimization Are Both Minimax-Optimal for Noisy Blind Deconvolution Under Random Designs. Journal of the American Statistical Association, 2023, 118, 858-868.	1.8	3
75	An Eigenvector Perturbation Bound and Its Application to Robust Covariance Estimation. Journal of Machine Learning Research, 2018, 18, .	62.4	3
76	Rejoinder on: Nonparametric inference with generalized likelihood ratio tests. Test, 2007, 16, 471-478.	0.7	2
77	Comments on: Dynamic relations for sparsely sampled Gaussian processes. Test, 2010, 19, 37-42.	0.7	2
78	Heterogeneity adjustment with applications to graphical model inference. Electronic Journal of Statistics, 2018, 12, 3908-3952.	0.4	2
79	Canonical thresholding for nonsparse high-dimensional linear regression. Annals of Statistics, 2022, 50, .	1.4	2
80	Comments on: λ_1 -penalization for mixture regression models. Test, 2010, 19, 264-269.	0.7	1
81	LOCAL MODELING: DENSITY ESTIMATION AND NONPARAMETRIC REGRESSION. , 2015, , 1125-1171.		1
82	Comment on "A Tuning-Free Robust and Efficient Approach to High-Dimensional Regression". Journal of the American Statistical Association, 2020, 115, 1720-1725.	1.8	1
83	A NOTE ON THE BOUNDED NORMAL MEAN PROBLEM. , 2007, , 635-647.		0
84	Guarding against Spurious Discoveries in High Dimensions. Journal of Machine Learning Research, 2016, 17, .	62.4	0
85	Hoeffding's inequality for general Markov chains with its applications to statistical learning. Journal of Machine Learning Research, 2021, 22, .	62.4	0