

# Jianqing Fan

## List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

81  
papers

5,226  
citations

29  
h-index

72  
g-index

90  
ext. papers

6,428  
ext. citations

4.8  
avg, IF

6.26  
L-index

#	Paper	IF	Citations
81	Challenges of Big Data Analysis. <i>National Science Review</i> , <b>2014</b> , 1, 293-314	10.8	626
80	Nonconcave penalized likelihood with a diverging number of parameters. <i>Annals of Statistics</i> , <b>2004</b> , 32, 928	3.2	525
79	Profile likelihood inferences on semiparametric varying-coefficient partially linear models. <i>Bernoulli</i> , <b>2005</b> , 11, 1031	1.6	464
78	Large Covariance Estimation by Thresholding Principal Orthogonal Complements. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , <b>2013</b> , 75, 603	3.9	336
77	High dimensional covariance matrix estimation using a factor model. <i>Journal of Econometrics</i> , <b>2008</b> , 147, 186-197	2.6	325
76	Nonparametric Independence Screening in Sparse Ultra-High Dimensional Additive Models. <i>Journal of the American Statistical Association</i> , <b>2011</b> , 106, 544-557	2.8	297
75	Statistical Methods with Varying Coefficient Models. <i>Statistics and Its Interface</i> , <b>2008</b> , 1, 179-195	0.4	268
74	A Selective Overview of Variable Selection in High Dimensional Feature Space. <i>Statistica Sinica</i> , <b>2010</b> , 20, 101-148	0.7	265
73	Analysis of Longitudinal Data with Semiparametric Estimation of Covariance Function. <i>Journal of the American Statistical Association</i> , <b>2007</b> , 102, 632-641	2.8	176
72	Vast Portfolio Selection with Gross-exposure Constraints(). <i>Journal of the American Statistical Association</i> , <b>2012</b> , 107, 592-606	2.8	156
71	HIGH DIMENSIONAL COVARIANCE MATRIX ESTIMATION IN APPROXIMATE FACTOR MODELS. <i>Annals of Statistics</i> , <b>2011</b> , 39, 3320-3356	3.2	152
70	Ultrahigh dimensional feature selection: beyond the linear model. <i>Journal of Machine Learning Research</i> , <b>2009</b> , 10, 2013-2038	28.6	148
69	Regularization in statistics. <i>Test</i> , <b>2006</b> , 15, 271-344	1.1	114
68	Estimating False Discovery Proportion Under Arbitrary Covariance Dependence. <i>Journal of the American Statistical Association</i> , <b>2012</b> , 107, 1019-1035	2.8	113
67	A ROAD to Classification in High Dimensional Space. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , <b>2012</b> , 74, 745-771	3.9	94
66	Vast Volatility Matrix Estimation using High Frequency Data for Portfolio Selection. <i>Journal of the American Statistical Association</i> , <b>2012</b> , 107, 412-428	2.8	72
65	Estimation of high dimensional mean regression in the absence of symmetry and light tail assumptions. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , <b>2017</b> , 79, 247-265	3.9	63

64	Nonparametric inference with generalized likelihood ratio tests. <i>Test</i> , <b>2007</b> , 16, 409-444	1.1	61
63	Quasi-Maximum Likelihood Estimation of GARCH Models With Heavy-Tailed Likelihoods. <i>Journal of Business and Economic Statistics</i> , <b>2014</b> , 32, 178-191	3.8	56
62	Homogeneity Pursuit. <i>Journal of the American Statistical Association</i> , <b>2015</b> , 110, 175-194	2.8	54
61	Endogeneity in High Dimensions. <i>Annals of Statistics</i> , <b>2014</b> , 42, 872-917	3.2	52
60	Power Enhancement in High Dimensional Cross-Sectional Tests. <i>Econometrica</i> , <b>2015</b> , 83, 1497-1541	4.9	52
59	Gradient Descent with Random Initialization: Fast Global Convergence for Nonconvex Phase Retrieval. <i>Mathematical Programming</i> , <b>2019</b> , 176, 5-37	2.1	49
58	Conditional Sure Independence Screening. <i>Journal of the American Statistical Association</i> , <b>2016</b> , 111, 1266-1277	4.8	46
57	To How Many Simultaneous Hypothesis Tests Can Normal, Student's t or Bootstrap Calibration Be Applied?. <i>Journal of the American Statistical Association</i> , <b>2007</b> , 102, 1282-1288	2.8	43
56	Statistical analysis of DNA microarray data in cancer research. <i>Clinical Cancer Research</i> , <b>2006</b> , 12, 4469-73	12.9	37
55	Statistical analysis of big data on pharmacogenomics. <i>Advanced Drug Delivery Reviews</i> , <b>2013</b> , 65, 987-1000	13.5	34
54	Adaptive Huber Regression. <i>Journal of the American Statistical Association</i> , <b>2020</b> , 115, 254-265	2.8	34
53	Distributions of Angles in Random Packing on Spheres. <i>Journal of Machine Learning Research</i> , <b>2013</b> , 14, 1837-1864	28.6	30
52	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> , <b>2005</b> , 102, 17751-6	11.5	29
51	Inference and uncertainty quantification for noisy matrix completion. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , <b>2019</b> , 116, 22931-22937	11.5	28
50	SPECTRAL METHOD AND REGULARIZED MLE ARE BOTH OPTIMAL FOR TOP- RANKING. <i>Annals of Statistics</i> , <b>2019</b> , 47, 2204-2235	3.2	25
49	LARGE COVARIANCE ESTIMATION THROUGH ELLIPTICAL FACTOR MODELS. <i>Annals of Statistics</i> , <b>2018</b> , 46, 1383-1414	3.2	25
48	Robust Covariance Estimation for Approximate Factor Models. <i>Journal of Econometrics</i> , <b>2019</b> , 208, 5-22	2.6	24
47	Dynamic Integration of Time- and State-Domain Methods for Volatility Estimation. <i>Journal of the American Statistical Association</i> , <b>2007</b> , 102, 618-631	2.8	23

46	NOISY MATRIX COMPLETION: UNDERSTANDING STATISTICAL GUARANTEES FOR CONVEX RELAXATION VIA NONCONVEX OPTIMIZATION. <i>SIAM Journal on Optimization</i> , <b>2020</b> , 30, 3098-3121	2	23
45	Estimation of the false discovery proportion with unknown dependence. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , <b>2017</b> , 79, 1143-1164	3.9	22
44	Estimation of the Continuous and Discontinuous Leverage Effects. <i>Journal of the American Statistical Association</i> , <b>2017</b> , 112, 1744-1758	2.8	22
43	Robust estimation of high-dimensional covariance and precision matrices. <i>Biometrika</i> , <b>2018</b> , 105, 271-284		21
42	Feature Augmentation via Nonparametrics and Selection (FANS) in High-Dimensional Classification. <i>Journal of the American Statistical Association</i> , <b>2016</b> , 111, 275-287	2.8	20
41	Option Pricing With Model-Guided Nonparametric Methods. <i>Journal of the American Statistical Association</i> , <b>2009</b> , 104, 1351-1372	2.8	19
40	Factor-Adjusted Regularized Model Selection. <i>Journal of Econometrics</i> , <b>2020</b> , 216, 71-85	2.6	18
39	Risks of Large Portfolios. <i>Journal of Econometrics</i> , <b>2015</b> , 186, 367-387	2.6	17
38	Selection and validation of normalization methods for c-DNA microarrays using within-array replications. <i>Bioinformatics</i> , <b>2007</b> , 23, 2391-8	7.2	16
37	FarmTest: Factor-adjusted robust multiple testing with approximate false discovery control. <i>Journal of the American Statistical Association</i> , <b>2019</b> , 114, 1880-1893	2.8	15
36	Testing and detecting jumps based on a discretely observed process. <i>Journal of Econometrics</i> , <b>2011</b> , 164, 331-344	2.6	13
35	Error Variance Estimation in Ultrahigh-Dimensional Additive Models. <i>Journal of the American Statistical Association</i> , <b>2018</b> , 113, 315-327	2.8	12
34	What Does the Volatility Risk Premium Say About Liquidity Provision and Demand for Hedging Tail Risk?. <i>Journal of Business and Economic Statistics</i> , <b>2016</b> , 34, 519-535	3.8	11
33	Generalized high-dimensional trace regression via nuclear norm regularization. <i>Journal of Econometrics</i> , <b>2019</b> , 212, 177-202	2.6	9
32	Embracing the Blessing of Dimensionality in Factor Models. <i>Journal of the American Statistical Association</i> , <b>2018</b> , 113, 380-389	2.8	9
31	Estimating Number of Factors by Adjusted Eigenvalues Thresholding. <i>Journal of the American Statistical Association</i> , <b>2020</b> , 1-10	2.8	9
30	A Projection-based Conditional Dependence Measure with Applications to High-dimensional Undirected Graphical Models. <i>Journal of Econometrics</i> , <b>2020</b> , 218, 119-139	2.6	7
29	Parametrically Guided Generalized Additive Models with Application to Mergers and Acquisitions Data. <i>Journal of Nonparametric Statistics</i> , <b>2013</b> , 25, 109-128	0.7	6

28	Robust high dimensional factor models with applications to statistical machine learning. <i>Statistical Science</i> , <b>2021</b> , 36, 303-327	2.4	6
27	Multi-Agent Inference in Social Networks: A Finite Population Learning Approach. <i>Journal of the American Statistical Association</i> , <b>2015</b> , 110, 149-158	2.8	5
26	NONPARAMETRIC ESTIMATION OF GENEWISE VARIANCE FOR MICROARRAY DATA. <i>Annals of Statistics</i> , <b>2010</b> , 38, 2723-2750	3.2	5
25	Penalized least squares estimation with weakly dependent data. <i>Science China Mathematics</i> , <b>2016</b> , 59, 2335-2354	0.8	5
24	Asymptotic Theory of Eigenvectors for Random Matrices With Diverging Spikes. <i>Journal of the American Statistical Association</i> , <b>2020</b> , 1-14	2.8	4
23	A SHRINKAGE PRINCIPLE FOR HEAVY-TAILED DATA: HIGH-DIMENSIONAL ROBUST LOW-RANK MATRIX RECOVERY. <i>Annals of Statistics</i> , <b>2021</b> , 49, 1239-1266	3.2	4
22	An Eigenvector Perturbation Bound and Its Application to Robust Covariance Estimation. <i>Journal of Machine Learning Research</i> , <b>2018</b> , 18,	28.6	3
21	Special Issue on Big Data. <i>Journal of Business and Economic Statistics</i> , <b>2016</b> , 34, 487-488	3.8	3
20	Regularity Properties for Sparse Regression. <i>Communications in Mathematics and Statistics</i> , <b>2016</b> , 4, 1-19	0.5	2
19	Heterogeneity adjustment with applications to graphical model inference. <i>Electronic Journal of Statistics</i> , <b>2018</b> , 12, 3908-3952	1.2	2
18	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> , <b>2021</b> , 116, 492-506	2.8	2
17	Robust Inference of Risks of Large Portfolios. <i>Journal of Econometrics</i> , <b>2016</b> , 194, 298-308	2.6	2
16	Statistical Inference for High-Dimensional Matrix-Variate Factor Models. <i>Journal of the American Statistical Association</i> , 1-44	2.8	2
15	SIMPLE: Statistical inference on membership profiles in large networks. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> ,	3.9	2
14	Adaptive Huber regression on Markov-dependent data. <i>Stochastic Processes and Their Applications</i> , <b>2019</b> ,	1.1	1
13	Diabetes is not an independent predictor of gastroparesis in symptomatic patients referred for gastric emptying studies. <i>Test</i> , <b>2010</b> , 19, 37-42	1.1	1
12	Learning Latent Factors From Diversified Projections and Its Applications to Over-Estimated and Weak Factors. <i>Journal of the American Statistical Association</i> , <b>2020</b> , 1-16	2.8	1
11	Convex and Nonconvex Optimization Are Both Minimax-Optimal for Noisy Blind Deconvolution Under Random Designs. <i>Journal of the American Statistical Association</i> , 1-11	2.8	1

10	Understanding Implicit Regularization in Over-Parameterized Single Index Model. <i>Journal of the American Statistical Association</i> ,1-14	2.8	1
9	Comments on: $\ell_1$ -penalization for mixture regression models. <i>Test</i> , <b>2010</b> , 19, 264-269	1.1	0
8	Rejoinder on: Nonparametric inference with generalized likelihood ratio tests. <i>Test</i> , <b>2007</b> , 16, 471-478	1.1	0
7	Do We Exploit all Information for Counterfactual Analysis? Benefits of Factor Models and Idiosyncratic Correction. <i>Journal of the American Statistical Association</i> ,1-53	2.8	0
6	Optimal Covariate Balancing Conditions in Propensity Score Estimation*. <i>Journal of Business and Economic Statistics</i> ,1-41	3.8	0
5	Recent Developments in Factor Models and Applications in Econometric Learning. <i>Annual Review of Financial Economics</i> , <b>2021</b> , 13, 401-430	1.9	0
4	LOCAL MODELING: DENSITY ESTIMATION AND NONPARAMETRIC REGRESSION <b>2015</b> , 1125-1171		
3	A NOTE ON THE BOUNDED NORMAL MEAN PROBLEM <b>2007</b> , 635-647		
2	Comment on $\lambda$ Tuning-Free Robust and Efficient Approach to High-Dimensional Regression <i>Journal of the American Statistical Association</i> , <b>2020</b> , 115, 1720-1725	2.8	
1	Massive data clustering by multi-scale psychological observations.. <i>National Science Review</i> , <b>2022</b> , 9, nwab183	1.83	