Jianqing Fan

List of Publications by Year in Descending Order

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	Massive data clustering by multi-scale psychological observations.. *National Science Review*, **2022**, 9, nwab183	[illegible]	
80	Recent Developments in Factor Models and Applications in Econometric Learning. *Annual Review of Financial Economics*, **2021**, 13, 401-430	1.9	0
79	Robust high dimensional factor models with applications to statistical machine learning. *Statistical Science*, **2021**, 36, 303-327	2.4	6
78	The Interplay of Demographic Variables and Social Distancing Scores in Deep Prediction of U.S. COVID-19 Cases. *Journal of the American Statistical Association*, **2021**, 116, 492-506	2.8	2
77	A SHRINKAGE PRINCIPLE FOR HEAVY-TAILED DATA: HIGH-DIMENSIONAL ROBUST LOW-RANK MATRIX RECOVERY. *Annals of Statistics*, **2021**, 49, 1239-1266	3.2	4
76	A Projection-based Conditional Dependence Measure with Applications to High-dimensional Undirected Graphical Models. *Journal of Econometrics*, **2020**, 218, 119-139	2.6	7
75	Factor-Adjusted Regularized Model Selection. *Journal of Econometrics*, **2020**, 216, 71-85	2.6	18
74	Comment on "A Tuning-Free Robust and Efficient Approach to High-Dimensional Regression" *Journal of the American Statistical Association*, **2020**, 115, 1720-1725	2.8	
73	Asymptotic Theory of Eigenvectors for Random Matrices With Diverging Spikes. *Journal of the American Statistical Association*, **2020**, 1-14	2.8	4
72	Learning Latent Factors From Diversified Projections and Its Applications to Over-Estimated and Weak Factors. *Journal of the American Statistical Association*, **2020**, 1-16	2.8	1
71	NOISY MATRIX COMPLETION: UNDERSTANDING STATISTICAL GUARANTEES FOR CONVEX RELAXATION VIA NONCONVEX OPTIMIZATION. *SIAM Journal on Optimization*, **2020**, 30, 3098-3121	2	23
70	Estimating Number of Factors by Adjusted Eigenvalues Thresholding. *Journal of the American Statistical Association*, **2020**, 1-10	2.8	9
69	Adaptive Huber Regression. *Journal of the American Statistical Association*, **2020**, 115, 254-265	2.8	34
68	Adaptive Huber regression on Markov-dependent data. *Stochastic Processes and Their Applications*, **2019**,	1.1	1
67	Generalized high-dimensional trace regression via nuclear norm regularization. *Journal of Econometrics*, **2019**, 212, 177-202	2.6	9
66	Gradient Descent with Random Initialization: Fast Global Convergence for Nonconvex Phase Retrieval. *Mathematical Programming*, **2019**, 176, 5-37	2.1	49
65	SPECTRAL METHOD AND REGULARIZED MLE ARE BOTH OPTIMAL FOR TOP- RANKING. *Annals of Statistics*, **2019**, 47, 2204-2235	3.2	25

64	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	11.5	28
63	FarmTest: Factor-adjusted robust multiple testing with approximate false discovery control. *Journal of the American Statistical Association*, **2019**, 114, 1880-1893	2.8	15
62	Robust Covariance Estimation for Approximate Factor Models. *Journal of Econometrics*, **2019**, 208, 5-22	2.6	24
61	Robust estimation of high-dimensional covariance and precision matrices. *Biometrika*, **2018**, 105, 271-284	[illegible]	21
60	Error Variance Estimation in Ultrahigh-Dimensional Additive Models. *Journal of the American Statistical Association*, **2018**, 113, 315-327	2.8	12
59	Embracing the Blessing of Dimensionality in Factor Models. *Journal of the American Statistical Association*, **2018**, 113, 380-389	2.8	9
58	Heterogeneity adjustment with applications to graphical model inference. *Electronic Journal of Statistics*, **2018**, 12, 3908-3952	1.2	2
57	An Eigenvector Perturbation Bound and Its Application to Robust Covariance Estimation. *Journal of Machine Learning Research*, **2018**, 18,	28.6	3
56	LARGE COVARIANCE ESTIMATION THROUGH ELLIPTICAL FACTOR MODELS. *Annals of Statistics*, **2018**, 46, 1383-1414	3.2	25
55	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	3.9	63
54	Estimation of the false discovery proportion with unknown dependence. *Journal of the Royal Statistical Society Series B: Statistical Methodology*, **2017**, 79, 1143-1164	3.9	22
53	Estimation of the Continuous and Discontinuous Leverage Effects. *Journal of the American Statistical Association*, **2017**, 112, 1744-1758	2.8	22
52	Conditional Sure Independence Screening. *Journal of the American Statistical Association*, **2016**, 111, 1266-1277	2.8	46
51	Feature Augmentation via Nonparametrics and Selection (FANS) in High-Dimensional Classification. *Journal of the American Statistical Association*, **2016**, 111, 275-287	2.8	20
50	Regularity Properties for Sparse Regression. *Communications in Mathematics and Statistics*, **2016**, 4, 1-19	0.5	2
49	What Does the Volatility Risk Premium Say About Liquidity Provision and Demand for Hedging Tail Risk?. *Journal of Business and Economic Statistics*, **2016**, 34, 519-535	3.8	11
48	Special Issue on Big Data. *Journal of Business and Economic Statistics*, **2016**, 34, 487-488	3.8	3
47	Penalized least squares estimation with weakly dependent data. *Science China Mathematics*, **2016**, 59, 2335-2354	0.8	5

46	Robust Inference of Risks of Large Portfolios. *Journal of Econometrics*, **2016**, 194, 298-308	2.6	2
45	Multi-Agent Inference in Social Networks: A Finite Population Learning Approach. *Journal of the American Statistical Association*, **2015**, 110, 149-158	2.8	5
44	Risks of Large Portfolios. *Journal of Econometrics*, **2015**, 186, 367-387	2.6	17
43	Power Enhancement in High Dimensional Cross-Sectional Tests. *Econometrica*, **2015**, 83, 1497-1541	4.9	52
42	Homogeneity Pursuit. *Journal of the American Statistical Association*, **2015**, 110, 175-194	2.8	54
41	LOCAL MODELING: DENSITY ESTIMATION AND NONPARAMETRIC REGRESSION **2015**, 1125-1171		
40	Challenges of Big Data Analysis. *National Science Review*, **2014**, 1, 293-314	10.8	626
39	Endogeneity in High Dimensions. *Annals of Statistics*, **2014**, 42, 872-917	3.2	52
38	Quasi-Maximum Likelihood Estimation of GARCH Models With Heavy-Tailed Likelihoods. *Journal of Business and Economic Statistics*, **2014**, 32, 178-191	3.8	56
37	Statistical analysis of big data on pharmacogenomics. *Advanced Drug Delivery Reviews*, **2013**, 65, 987-1000	18.5	34
36	Large Covariance Estimation by Thresholding Principal Orthogonal Complements. *Journal of the Royal Statistical Society Series B: Statistical Methodology*, **2013**, 75, 603	3.9	336
35	Parametrically Guided Generalized Additive Models with Application to Mergers and Acquisitions Data. *Journal of Nonparametric Statistics*, **2013**, 25, 109-128	0.7	6
34	Distributions of Angles in Random Packing on Spheres. *Journal of Machine Learning Research*, **2013**, 14, 1837-1864	28.6	30
33	A ROAD to Classification in High Dimensional Space. *Journal of the Royal Statistical Society Series B: Statistical Methodology*, **2012**, 74, 745-771	3.9	94
32	Estimating False Discovery Proportion Under Arbitrary Covariance Dependence. *Journal of the American Statistical Association*, **2012**, 107, 1019-1035	2.8	113
31	Vast Portfolio Selection with Gross-exposure Constraints(). *Journal of the American Statistical Association*, **2012**, 107, 592-606	2.8	156
30	Vast Volatility Matrix Estimation using High Frequency Data for Portfolio Selection. *Journal of the American Statistical Association*, **2012**, 107, 412-428	2.8	72
29	Testing and detecting jumps based on a discretely observed process. *Journal of Econometrics*, **2011**, 164, 331-344	2.6	13

28	Nonparametric Independence Screening in Sparse Ultra-High Dimensional Additive Models. *Journal of the American Statistical Association*, **2011**, 106, 544-557	2.8	297
27	HIGH DIMENSIONAL COVARIANCE MATRIX ESTIMATION IN APPROXIMATE FACTOR MODELS. *Annals of Statistics*, **2011**, 39, 3320-3356	3.2	152
26	NONPARAMETRIC ESTIMATION OF GENEWISE VARIANCE FOR MICROARRAY DATA. *Annals of Statistics*, **2010**, 38, 2723-2750	3.2	5
25	Diabetes is not an independent predictor of gastroparesis in symptomatic patients referred for gastric emptying studies. *Test*, **2010**, 19, 37-42	1.1	1
24	Comments on: ℓ_1-penalization for mixture regression models. *Test*, **2010**, 19, 264-269	1.1	0
23	A Selective Overview of Variable Selection in High Dimensional Feature Space. *Statistica Sinica*, **2010**, 20, 101-148	0.7	265
22	Option Pricing With Model-Guided Nonparametric Methods. *Journal of the American Statistical Association*, **2009**, 104, 1351-1372	2.8	19
21	Ultrahigh dimensional feature selection: beyond the linear model. *Journal of Machine Learning Research*, **2009**, 10, 2013-2038	28.6	148
20	High dimensional covariance matrix estimation using a factor model. *Journal of Econometrics*, **2008**, 147, 186-197	2.6	325
19	Statistical Methods with Varying Coefficient Models. *Statistics and Its Interface*, **2008**, 1, 179-195	0.4	268
18	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	2.8	43
17	Dynamic Integration of Time- and State-Domain Methods for Volatility Estimation. *Journal of the American Statistical Association*, **2007**, 102, 618-631	2.8	23
16	Nonparametric inference with generalized likelihood ratio tests. *Test*, **2007**, 16, 409-444	1.1	61
15	Rejoinder on: Nonparametric inference with generalized likelihood ratio tests. *Test*, **2007**, 16, 471-478	1.1	0
14	Selection and validation of normalization methods for c-DNA microarrays using within-array replications. *Bioinformatics*, **2007**, 23, 2391-8	7.2	16
13	A NOTE ON THE BOUNDED NORMAL MEAN PROBLEM **2007**, 635-647		
12	Analysis of Longitudinal Data with Semiparametric Estimation of Covariance Function. *Journal of the American Statistical Association*, **2007**, 102, 632-641	2.8	176
11	Regularization in statistics. *Test*, **2006**, 15, 271-344	1.1	114

10	Statistical analysis of DNA microarray data in cancer research. *Clinical Cancer Research*, **2006**, 12, 4469-73	12.9	37
9	Profile likelihood inferences on semiparametric varying-coefficient partially linear models. *Bernoulli*, **2005**, 11, 1031	1.6	464
8	Removing intensity effects and identifying significant genes for Affymetrix arrays in macrophage migration inhibitory factor-suppressed neuroblastoma cells. *Proceedings of the National Academy of Sciences of the United States of America*, **2005**, 102, 17751-6	11.5	29
7	Nonconcave penalized likelihood with a diverging number of parameters. *Annals of Statistics*, **2004**, 32, 928	3.2	525
6	Do We Exploit all Information for Counterfactual Analysis? Benefits of Factor Models and Idiosyncratic Correction. *Journal of the American Statistical Association*,1-53	2.8	0
5	Optimal Covariate Balancing Conditions in Propensity Score Estimation*. *Journal of Business and Economic Statistics*,1-41	3.8	0
4	Statistical Inference for High-Dimensional Matrix-Variate Factor Models. *Journal of the American Statistical Association*,1-44	2.8	2
3	Convex and Nonconvex Optimization Are Both Minimax-Optimal for Noisy Blind Deconvolution Under Random Designs. *Journal of the American Statistical Association*,1-11	2.8	1
2	Understanding Implicit Regularization in Over-Parameterized Single Index Model. *Journal of the American Statistical Association*,1-14	2.8	1
1	SIMPLE: Statistical inference on membership profiles in large networks. *Journal of the Royal Statistical Society Series B: Statistical Methodology*,	3.9	2