

Yuzhi Cai

List of Publications by Year in descending order

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Version: 2024-02-01

32
papers

576
citations

933447

10
h-index

642732

23
g-index

32
all docs

32
docs citations

32
times ranked

667
citing authors

#	ARTICLE	IF	CITATIONS
1	Love Thy Neighbour: Automatic Animal Behavioural Classification of Acceleration Data Using the K-Nearest Neighbour Algorithm. PLoS ONE, 2014, 9, e88609.	2.5	130
2	Automated threshold selection methods for extreme wave analysis. Coastal Engineering, 2009, 56, 1013-1021.	4.0	125
3	Wild state secrets: ultra-sensitive measurement of micro-movement can reveal internal processes in animals. Frontiers in Ecology and the Environment, 2014, 12, 582-587.	4.0	43
4	Bayesian nonparametric quantile regression using splines. Computational Statistics and Data Analysis, 2010, 54, 1138-1150.	1.2	38
5	Quantile self-exciting threshold autoregressive time series models. Journal of Time Series Analysis, 2008, 29, 186-202.	1.2	31
6	Minimum Sample Size Determination for Generalized Extreme Value Distribution. Communications in Statistics Part B: Simulation and Computation, 2010, 40, 87-98.	1.2	27
7	Forecasting for quantile self-exciting threshold autoregressive time series models. Biometrika, 2010, 97, 199-208.	2.4	26
8	A new Bayesian approach to quantile autoregressive time series model estimation and forecasting. Journal of Time Series Analysis, 2012, 33, 684-698.	1.2	19
9	Statistical simulation of flood variables: incorporating short-term sequencing. Journal of Flood Risk Management, 2008, 1, 3-12.	3.3	18
10	Extreme value prediction via a quantile function model. Coastal Engineering, 2013, 77, 91-98.	4.0	15
11	Quantile Double AR Time Series Models for Financial Returns. Journal of Forecasting, 2013, 32, 551-560.	2.8	13
12	Polynomial power-Pareto quantile function models. Extremes, 2010, 13, 291-314.	1.0	12
13	A forecasting procedure for nonlinear autoregressive time series models. Journal of Forecasting, 2005, 24, 335-351.	2.8	11
14	A quantile approach to US GNP. Economic Modelling, 2007, 24, 969-979.	3.8	10
15	Multi-variate time-series simulation. Journal of Time Series Analysis, 2011, 32, 566-579.	1.2	9
16	How is price explosivity triggered in the cryptocurrency markets?. Annals of Operations Research, 2021, 307, 37-51.	4.1	7
17	Estimation of Non-Crossing Quantile Regression Curves. Australian and New Zealand Journal of Statistics, 2015, 57, 139-162.	0.9	6
18	The Threshold GARCH Model: Estimation and Density Forecasting for Financial Returns*. Journal of Financial Econometrics, 2020, 18, 395-424.	1.5	6

#	ARTICLE	IF	CITATIONS
19	Autoregression with Non-Gaussian Innovations. <i>Journal of Time Series Econometrics</i> , 2009, 1, .	0.4	5
20	Structural damage detection using quantile regression. <i>Journal of Civil Structural Health Monitoring</i> , 2013, 3, 19-31.	3.9	5
21	A Simple Bootstrap Method for Time Series. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2012, 41, 621-631.	1.2	4
22	A General Quantile Function Model for Economic and Financial Time Series. <i>Econometric Reviews</i> , 2016, 35, 1173-1193.	1.1	4
23	Convergence Theory of a Numerical Method for Solving the Chapman-Kolmogorov Equation. <i>SIAM Journal on Numerical Analysis</i> , 2002, 40, 2337-2351.	2.3	3
24	A quantile function approach to the distribution of financial returns following TGARCH models. <i>Statistical Modelling</i> , 2021, 21, 189-219.	1.1	3
25	A Quantile Survival Model for Censored Data. <i>Australian and New Zealand Journal of Statistics</i> , 2013, 55, 155-172.	0.9	2
26	A simulation method for finite non-stationary time series. <i>Journal of Statistical Computation and Simulation</i> , 2014, 84, 1563-1579.	1.2	1
27	Combining Forecasts via Simulations. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2014, 43, 1318-1332.	1.2	1
28	Hawkes processes with hidden marks. <i>European Journal of Finance</i> , 2022, 28, 679-704.	3.1	1
29	Estimating expected shortfall using a quantile function model. <i>International Journal of Finance and Economics</i> , 2021, 26, 4332-4360.	3.5	1
30	A COMPARATIVE STUDY OF MONOTONE QUANTILE REGRESSION METHODS FOR FINANCIAL RETURNS. <i>International Journal of Theoretical and Applied Finance</i> , 2016, 19, 1650016.	0.5	0
31	On the Application of Mega-Nourishment in the UK. , 2018, , .		0
32	Simulation of Wave Time Series with a Vector Autoregressive Method. <i>Water (Switzerland)</i> , 2022, 14, 363.	2.7	0