Yuzhi Cai

List of Publications by Year
in descending order

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	Hawkes processes with hidden marks. European Journal of Finance, 2022, 28, 679-704.	3.1	1
2	Simulation of Wave Time Series with a Vector Autoregressive Method. Water (Switzerland), 2022, 14, 363.	2.7	0
3	Estimating expected shortfall using a quantile function model. International Journal of Finance and Economics, 2021, 26, 4332-4360.	3.5	1
4	A quantile function approach to the distribution of financial returns following TGARCH models. Statistical Modelling, 2021, 21, 189-219.	1.1	3
5	How is price explosivity triggered in the cryptocurrency markets?. Annals of Operations Research, 2021, 307, 37-51.	4.1	7
6	The Threshold GARCH Model: Estimation and Density Forecasting for Financial Returns*. Journal of Financial Econometrics, 2020, 18, 395-424.	1.5	6
7	On the Application of Mega-Nourishment in the UK. , 2018, , .		0
8	A COMPARATIVE STUDY OF MONOTONE QUANTILE REGRESSION METHODS FOR FINANCIAL RETURNS. International Journal of Theoretical and Applied Finance, 2016, 19, 1650016.	0.5	0
9	A General Quantile Function Model for Economic and Financial Time Series. Econometric Reviews, 2016, 35, 1173-1193.	1.1	4
10	Estimation of Nonâ€Crossing Quantile Regression Curves. Australian and New Zealand Journal of Statistics, 2015, 57, 139-162.	0.9	6
11	Wild state secrets: ultraâ€sensitive measurement of microâ€movement can reveal internal processes in animals. Frontiers in Ecology and the Environment, 2014, 12, 582-587.	4.0	43
12	A simulation method for finite non-stationary time series. Journal of Statistical Computation and Simulation, 2014, 84, 1563-1579.	1.2	1
13	Combining Forecasts via Simulations. Communications in Statistics Part B: Simulation and Computation, 2014, 43, 1318-1332.	1.2	1
14	Love Thy Neighbour: Automatic Animal Behavioural Classification of Acceleration Data Using the K-Nearest Neighbour Algorithm. PLoS ONE, 2014, 9, e88609.	2.5	130
15	A Quantile Survival Model for Censored Data. Australian and New Zealand Journal of Statistics, 2013, 55, 155-172.	0.9	2
16	Extreme value prediction via a quantile function model. Coastal Engineering, 2013, 77, 91-98.	4.0	15
17	Structural damage detection using quantile regression. Journal of Civil Structural Health Monitoring, 2013, 3, 19-31.	3.9	5
18	Quantile Double AR Time Series Models for Financial Returns. Journal of Forecasting, 2013, 32, 551-560.	2.8	13

#	Article	IF	Citations
19	A Simple Bootstrap Method for Time Series. Communications in Statistics Part B: Simulation and Computation, 2012, 41, 621-631.	1.2	4
20	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
21	Multi-variate time-series simulation. Journal of Time Series Analysis, 2011, 32, 566-579.	1.2	9
22	Polynomial power-Pareto quantile function models. Extremes, 2010, 13, 291-314.	1.0	12
23	Bayesian nonparametric quantile regression using splines. Computational Statistics and Data Analysis, 2010, 54, 1138-1150.	1.2	38
24	Forecasting for quantile self-exciting threshold autoregressive time series models. Biometrika, 2010, 97, 199-208.	2.4	26
25	Minimum Sample Size Determination for Generalized Extreme Value Distribution. Communications in Statistics Part B: Simulation and Computation, 2010, 40, 87-98.	1.2	27
26	Autoregression with Non-Gaussian Innovations. Journal of Time Series Econometrics, 2009, 1, .	0.4	5
27	Automated threshold selection methods for extreme wave analysis. Coastal Engineering, 2009, 56, 1013-1021.	4.0	125
28	Quantile selfâ€exciting threshold autoregressive time series models. Journal of Time Series Analysis, 2008, 29, 186-202.	1.2	31
29	Statistical simulation of flood variables: incorporating shortâ€term sequencing. Journal of Flood Risk Management, 2008, 1, 3-12.	3.3	18
30	A quantile approach to US GNP. Economic Modelling, 2007, 24, 969-979.	3.8	10
31	A forecasting procedure for nonlinear autoregressive time series models. Journal of Forecasting, 2005, 24, 335-351.	2.8	11
32	Convergence Theory of a Numerical Method for Solving the Chapman--Kolmogorov Equation. SIAM Journal on Numerical Analysis, 2002, 40, 2337-2351.	2.3	3