Hui Zou

List of Publications by Year
in descending order

89 papers	27,259 citations	109264 35 h-index	56687 83 g-index
91 all docs	91 docs citations	91 times ranked	28498 citing authors

#	Article	IF	Citations
1	Regularization and variable selection via the elastic net. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2005, 67, 301-320.	1.1	12,982
2	The Adaptive Lasso and Its Oracle Properties. Journal of the American Statistical Association, 2006, 101, 1418-1429.	1.8	5,060
3	Sparse Principal Component Analysis. Journal of Computational and Graphical Statistics, 2006, 15, 265-286.	0.9	2,067
4	Multi-class AdaBoost. Statistics and Its Interface, 2009, 2, 349-360.	0.2	1,170
5	One-step sparse estimates in nonconcave penalized likelihood models. Annals of Statistics, 2008, 36, 1509-1533.	1.4	738
6	On the â€œdegrees of freedomâ€•of the lasso. Annals of Statistics, 2007, 35, 2173.	1.4	655
7	On the adaptive elastic-net with a diverging number of parameters. Annals of Statistics, 2009, 37, 1733-1751.	1.4	575
8	Composite quantile regression and the oracle model selection theory. Annals of Statistics, 2008, 36, .	1.4	386
9	Addendum: Regularization and variable selection via the elastic net. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2005, 67, 768-768.	1.1	298
10	New efficient estimation and variable selection methods for semiparametric varying-coefficient partially linear models. Annals of Statistics, 2011, 39, 305-332.	1.4	262
11	Strong oracle optimality of folded concave penalized estimation. Annals of Statistics, 2014, 42, 819-849.	1.4	209
12	Regularized rank-based estimation of high-dimensional nonparanormal graphical models. Annals of Statistics, 2012, 40, .	1.4	174
13	Local Composite Quantile Regression Smoothing: An Efficient and Safe Alternative to Local Polynomial Regression. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2010, 72, 49-69.	1.1	168
14	Combining time series models for forecasting. International Journal of Forecasting, 2004, 20, 69-84.	3.9	161
15	Hybrid huberized support vector machines for microarray classification and gene selection. Bioinformatics, 2008, 24, 412-419.	1.8	148
16	A fast unified algorithm for solving group-lasso penalize learning problems. Statistics and Computing, 2015, 25, 1129-1141.	0.8	144
17	A direct approach to sparse discriminant analysis in ultra-high dimensions. Biometrika, 2012, 99, 29-42.	1.3	134
18	Positive-Definite â„“₁-Penalized Estimation of Large Covariance Matrices. Journal of the American Statistical Association, 2012, 107, 1480-1491.	1.8	117

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19	The Kolmogorov filter for variable screening in high-dimensional binary classification. Biometrika, 2013, 100, 229-234.	1.3	110
20	The fused Kolmogorov filter: A nonparametric model-free screening method. Annals of Statistics, 2015, 43, .	1.4	99
21	Sparse precision matrix estimation via lasso penalized D-trace loss. Biometrika, 2014, 101, 103-120.	1.3	89
22	A Selective Overview of Sparse Principal Component Analysis. Proceedings of the IEEE, 2018, 106, 1311-1320.	16.4	88
23	A cocktail algorithm for solving the elastic net penalized Coxâ€™s regression in high dimensions. Statistics and Its Interface, 2013, 6, 167-173.	0.2	71
24	ADMM for High-Dimensional Sparse Penalized Quantile Regression. Technometrics, 2018, 60, 319-331.	1.3	68
25	Statistical Foundations of Data Science. , 0, , .		67
26	Structured variable selection and estimation. Annals of Applied Statistics, 2009, 3, .	0.5	65
27	New multicategory boosting algorithms based on multicategory Fisher-consistent losses. Annals of Applied Statistics, 2008, 2, 1290-1306.	0.5	61
28	Alternating Direction Methods for Latent Variable Gaussian Graphical Model Selection. Neural Computation, 2013, 25, 2172-2198.	1.3	59
29	High Dimensional Semiparametric Latent Graphical Model for Mixed Data. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 405-421.	1.1	59
30	Insurance Premium Prediction via Gradient Tree-Boosted Tweedie Compound Poisson Models. Journal of Business and Economic Statistics, 2018, 36, 456-470.	1.8	58
31	Regularized simultaneous model selection in multiple quantiles regression. Computational Statistics and Data Analysis, 2008, 52, 5296-5304.	0.7	55
32	CoCoLasso for high-dimensional error-in-variables regression. Annals of Statistics, 2017, 45, .	1.4	54
33	A note on path-based variable selection in the penalized proportional hazards model. Biometrika, 2008, 95, 241-247.	1.3	53
34	Nonconcave penalized composite conditional likelihood estimation of sparse Ising models. Annals of Statistics, 2012, 40, .	1.4	41
35	A penalized maximum likelihood approach to sparse factor analysis. Statistics and Its Interface, 2010, 3, 429-436.	0.2	41
36	High-dimensional generalizations of asymmetric least squares regression and their applications. Annals of Statistics, 2016, 44, .	1.4	40

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37	Regularized Parameter Estimation in High-Dimensional Gaussian Mixture Models. Neural Computation, 2011, 23, 1605-1622.	1.3	39
38	An Efficient Algorithm for Computing the HHSVM and Its Generalizations. Journal of Computational and Graphical Statistics, 2013, 22, 396-415.	0.9	35
39	Hybrid huberized support vector machines for microarray classification. , 2007, , .		31
40	Neural indices of phonemic discrimination and sentence-level speech intelligibility in quiet and noise: A mismatch negativity study. Hearing Research, 2016, 339, 40-49.	0.9	31
41	Another Look at Distance-Weighted Discrimination. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2018, 80, 177-198.	1.1	29
42	Real-world Performance of Meta-analysis Methods for Double-Zero-Event Studies with Dichotomous Outcomes Using the Cochrane Database of Systematic Reviews. Journal of General Internal Medicine, 2019, 34, 960-968.	1.3	29
43	Nonparametric multiple expectile regression via ER-Boost. Journal of Statistical Computation and Simulation, 2015, 85, 1442-1458.	0.7	28
44	Tweedieâ€™s Compound Poisson Model With Grouped Elastic Net. Journal of Computational and Graphical Statistics, 2016, 25, 606-625.	0.9	24
45	Minimax estimation of large covariance matrices under L1-norm. Statistica Sinica, 2012, , .	0.2	24
46	Multitask Quantile Regression Under the Transnormal Model. Journal of the American Statistical Association, 2016, 111, 1726-1735.	1.8	22
47	Sparse Distance Weighted Discrimination. Journal of Computational and Graphical Statistics, 2016, 25, 826-838.	0.9	19
48	A Note On the Connection and Equivalence of Three Sparse Linear Discriminant Analysis Methods. Technometrics, 2013, 55, 243-246.	1.3	18
49	Variable selection for nonâ€parametric quantile regression via smoothing spline analysis of variance. Stat, 2013, 2, 255-268.	0.3	17
50	Sparse semiparametric discriminant analysis. Journal of Multivariate Analysis, 2015, 135, 175-188.	0.5	17
51	Sure independence screening and compressed random sensing. Biometrika, 2011, 98, 371-380.	1.3	16
52	Flexible Expectile Regression in Reproducing Kernel Hilbert Spaces. Technometrics, 2018, 60, 26-35.	1.3	16
53	Conditionally Specified Space-Time Models for Multivariate Processes. Journal of Computational and Graphical Statistics, 2006, 15, 157-177.	0.9	15
54	Rejoinder: One-step sparse estimates in nonconcave penalized likelihood models. Annals of Statistics, 2008, 36, .	1.4	15

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55	Neural indices of phonemic discrimination and sentence-level speech intelligibility in quiet and noise: A P3 study. Hearing Research, 2017, 350, 58-67.	0.9	15
56	Sparse Composite Quantile Regression in Ultrahigh Dimensions With Tuning Parameter Calibration. IEEE Transactions on Information Theory, 2020, 66, 7132-7154.	1.5	14
57	On varying-coefficient independence screening for high-dimensional varying-coefficient models. Statistica Sinica, 2014, , .	0.2	14
58	SURE-tuned tapering estimation of large covariance matrices. Computational Statistics and Data Analysis, 2013, 58, 339-351.	0.7	13
59	Generalizing Koenker's distribution. Journal of Statistical Planning and Inference, 2014, 148, 123-127.	0.4	12
60	An Alternating Manifold Proximal Gradient Method for Sparse Principal Component Analysis and Sparse Canonical Correlation Analysis. INFORMS Journal on Optimization, 2020, 2, 192-208.	0.9	11
61	Profiled adaptive Elastic-Net procedure for partially linear models with high-dimensional covariates. Journal of Statistical Planning and Inference, 2012, 142, 1733-1745.	0.4	10
62	A coordinate majorization descent algorithm for â„“₁penalized learning. Journal of Statistical Computation and Simulation, 2014, 84, 84-95.	0.7	9
63	SURE Information Criteria for Large Covariance Matrix Estimation and Their Asymptotic Properties. IEEE Transactions on Information Theory, 2016, 62, 2153-2169.	1.5	9
64	Classification with high dimensional features. Wiley Interdisciplinary Reviews: Computational Statistics, 2019, 11, e1453.	2.1	8
65	A simple method to improve principal components regression. Stat, 2020, 9, e288.	0.3	8
66	Efficient Global Approximation of Generalized Nonlinear â„“₁-Regularized Solution Paths and Its Applications. Journal of the American Statistical Association, 2009, 104, 1562-1574.	1.8	7
67	Nonparametric Variable Transformation in Sufficient Dimension Reduction. Technometrics, 2015, 57, 1-10.	1.3	7
68	Fast and Exact Leave-One-Out Analysis of Large-Margin Classifiers. Technometrics, 2022, 64, 291-298.	1.3	7
69	Structured variable selection in support vector machines. Electronic Journal of Statistics, 2008, 2, .	0.4	7
70	Optimal estimation of sparse correlation matrices of semiparametric Gaussian copulas. Statistics and Its Interface, 2014, 7, 201-209.	0.2	7
71	Discussion of â€œEstimating structured high-dimensional covariance and precision matrices: Optimal rates and adaptive estimationâ€• Electronic Journal of Statistics, 2016, 10, .	0.4	6
72	Minimax optimal estimation of general bandable covariance matrices. Journal of Multivariate Analysis, 2013, 116, 45-51.	0.5	5

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73	A Multicategory Kernel Distance Weighted Discrimination Method for Multiclass Classification. Technometrics, 2019, 61, 396-408.	1.3	5
74	Rank-based tapering estimation of bandable correlation matrices. Statistica Sinica, 2013, , .	0.2	5
75	Sparse matrices in data analysis. Computational Statistics, 2014, 29, 403-405.	0.8	3
76	Comment: Ridge Regressionâ€"Still Inspiring After 50 Years. Technometrics, 2020, 62, 456-458.	1.3	3
77	Model Building and Feature Selection with Genomic Data. Chapman & Hall/CRC Data Mining and Knowledge Discovery Series, 2007, , 393-411.	0.2	3
78	Multiclass Sparse Discriminant Analysis. Statistica Sinica, 2018, , .	0.2	3
79	Honest leaveâ€oneâ€out crossâ€validation for estimating postâ€tuning generalization error. Stat, 2021, 10, e413.	0.3	2
80	Applications of Peter Hall's martingale limit theory to estimating and testing high dimensional covariance matrices. Statistica Sinica, 2018, , .	0.2	2
81	Bayesian high-dimensional regression for change point analysis. Statistics and Its Interface, 2019, 12, 253-264.	0.2	2
82	Editorial. Statistical Methods in Medical Research, 2013, 22, 465-465.	0.7	1
83	A Note on Cross-Validation for Lasso Under Measurement Errors. Technometrics, 2020, 62, 549-556.	1.3	1
84	Expectile regression via deep residual networks. Stat, 2021, 10, e315.	0.3	1
85	Coordinatewise Gaussianization: Theories and Applications. Journal of the American Statistical Association, 2023, 118, 2329-2343.	1.8	1
86	High-Dimensional Classification. Springer Handbooks of Computational Statistics, 2018, , 225-261.	0.2	0
87	Cross-Fitted Residual Regression for High-Dimensional Heteroscedasticity Pursuit. Journal of the American Statistical Association, 2023, 118, 1056-1065.	1.8	0
88	Aggregated Expectile Regression by Exponential Weighting. Statistica Sinica, 2018, , .	0.2	0
89	High-Dimensional Variable Selection with Right Censored Length-biased Data. Statistica Sinica, 2020, , .	0.2	0