

Hansheng Wang

List of Publications by Year in descending order

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Version: 2024-02-01

144
papers

4,609
citations

257101

24
h-index

128067

60
g-index

160
all docs

160
docs citations

160
times ranked

2981
citing authors

#	ARTICLE	IF	CITATIONS
1	Tuning parameter selectors for the smoothly clipped absolute deviation method. <i>Biometrika</i> , 2007, 94, 553-568.	1.3	582
2	Robust Regression Shrinkage and Consistent Variable Selection Through the LAD-Lasso. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 347-355.	1.8	407
3	Sample Size Calculations in Clinical Research. , 0, , .		315
4	Shrinkage Tuning Parameter Selection with a Diverging number of Parameters. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2009, 71, 671-683.	1.1	310
5	Forward Regression for Ultra-High Dimensional Variable Screening. <i>Journal of the American Statistical Association</i> , 2009, 104, 1512-1524.	1.8	269
6	Unified LASSO Estimation by Least Squares Approximation. <i>Journal of the American Statistical Association</i> , 2007, 102, 1039-1048.	1.8	257
7	A note on adaptive group lasso. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 5277-5286.	0.7	231
8	Shrinkage Estimation of the Varying Coefficient Model. <i>Journal of the American Statistical Association</i> , 2009, 104, 747-757.	1.8	219
9	Regression coefficient and autoregressive order shrinkage and selection via the lasso. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2007, 69, 63.	1.1	213
10	Should earnings thresholds be used as delisting criteria in stock market?. <i>Journal of Accounting and Public Policy</i> , 2008, 27, 409-419.	1.1	122
11	The magic of danmaku: A social interaction perspective of gift sending on live streaming platforms. <i>Electronic Commerce Research and Applications</i> , 2019, 34, 100815.	2.5	120
12	Sliced Regression for Dimension Reduction. <i>Journal of the American Statistical Association</i> , 2008, 103, 811-821.	1.8	112
13	On sample size calculation in bioequivalence trials. , 2001, 28, 155-169.		106
14	Network vector autoregression. <i>Annals of Statistics</i> , 2017, 45, .	1.4	92
15	Tail Index Regression. <i>Journal of the American Statistical Association</i> , 2009, 104, 1233-1240.	1.8	56
16	Network quantile autoregression. <i>Journal of Econometrics</i> , 2019, 212, 345-358.	3.5	55
17	Feature Screening for Ultrahigh Dimensional Categorical Data With Applications. <i>Journal of Business and Economic Statistics</i> , 2014, 32, 237-244.	1.8	51
18	A NOTE ON SAMPLE SIZE CALCULATION FOR MEAN COMPARISONS BASED ON NONCENTRAL t-STATISTICS. <i>Journal of Biopharmaceutical Statistics</i> , 2002, 12, 441-456.	0.4	50

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19	Ultrahigh-Dimensional Multiclass Linear Discriminant Analysis by Pairwise Sure Independence Screening. <i>Journal of the American Statistical Association</i> , 2016, 111, 169-179.	1.8	49
20	Contour projected dimension reduction. <i>Annals of Statistics</i> , 2009, 37, .	1.4	44
21	Covariance Regression Analysis. <i>Journal of the American Statistical Association</i> , 2017, 112, 266-281.	1.8	43
22	ON SAMPLE SIZE CALCULATION BASED ON ODDS RATIO IN CLINICAL TRIALS. <i>Journal of Biopharmaceutical Statistics</i> , 2002, 12, 471-483.	0.4	39
23	Estimating Spatial Autocorrelation With Sampled Network Data. <i>Journal of Business and Economic Statistics</i> , 2017, 35, 130-138.	1.8	38
24	On General Adaptive Sparse Principal Component Analysis. <i>Journal of Computational and Graphical Statistics</i> , 2009, 18, 201-215.	0.9	34
25	Individual bioequivalence testing under 2 \bar{A} –3 designs. <i>Statistics in Medicine</i> , 2002, 21, 629-648.	0.8	29
26	In vitro bioequivalence testing. <i>Statistics in Medicine</i> , 2003, 22, 55-68.	0.8	27
27	Testing covariates in high-dimensional regression. <i>Annals of the Institute of Statistical Mathematics</i> , 2014, 66, 279-301.	0.5	26
28	Sample Correlation Coefficients Based on Survey Data Under Regression Imputation. <i>Journal of the American Statistical Association</i> , 2002, 97, 544-552.	1.8	25
29	Banded spatio-temporal autoregressions. <i>Journal of Econometrics</i> , 2019, 208, 211-230.	3.5	25
30	Sample Size Determination Based on Rank Tests in Clinical Trials. <i>Journal of Biopharmaceutical Statistics</i> , 2003, 13, 735-751.	0.4	24
31	Estimating GARCH models: when to use what?. <i>Econometrics Journal</i> , 2008, 11, 27-38.	1.2	24
32	A note on iterative marginal optimization: a simple algorithm for maximum rank correlation estimation. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 2803-2812.	0.7	23
33	High-dimensional influence measure. <i>Annals of Statistics</i> , 2013, 41, .	1.4	21
34	Multivariate spatial autoregressive model for large scale social networks. <i>Journal of Econometrics</i> , 2020, 215, 591-606.	3.5	21
35	NONPARAMETRIC COVARIANCE MODEL. <i>Statistica Sinica</i> , 2010, 20, 469-479.	0.2	20
36	A practical approach for comparing means of two groups without equal variance assumption. <i>Statistics in Medicine</i> , 2002, 21, 3137-3151.	0.8	19

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37	Network linear discriminant analysis. Computational Statistics and Data Analysis, 2018, 117, 32-44.	0.7	17
38	An empirical investigation of taxi driver response behavior to ride-hailing requests: A spatio-temporal perspective. PLoS ONE, 2018, 13, e0198605.	1.1	17
39	A Bayesian Approach on Sample Size Calculation for Comparing Means. Journal of Biopharmaceutical Statistics, 2005, 15, 799-807.	0.4	16
40	On a Principal Varying Coefficient Model. Journal of the American Statistical Association, 2013, 108, 228-236.	1.8	16
41	Estimating Mixture of Gaussian Processes by Kernel Smoothing. Journal of Business and Economic Statistics, 2014, 32, 259-270.	1.8	16
42	Covariance Matrix Estimation via Network Structure. Journal of Business and Economic Statistics, 2018, 36, 359-369.	1.8	16
43	Least-Square Approximation for a Distributed System. Journal of Computational and Graphical Statistics, 2021, 30, 1004-1018.	0.9	16
44	A high dimensional two-sample test under a low dimensional factor structure. Journal of Multivariate Analysis, 2015, 140, 162-170.	0.5	15
45	Portal nodes screening for large scale social networks. Journal of Econometrics, 2019, 209, 145-157.	3.5	14
46	Asymptotics in undirected random graph models parameterized by the strengths of vertices. Statistica Sinica, 2016, , .	0.2	14
47	TESTS FOR INTER-SUBJECT AND TOTAL VARIABILITIES UNDER CROSSOVER DESIGNS. Journal of Biopharmaceutical Statistics, 2002, 12, 503-534.	0.4	13
48	A composite logistic regression approach for ordinal panel data regression. International Journal of Data Analysis Techniques and Strategies, 2008, 1, 29.	0.2	13
49	Testing a single regression coefficient in high dimensional linear models. Journal of Econometrics, 2016, 195, 154-168.	3.5	13
50	On sparse estimation for semiparametric linear transformation models. Journal of Multivariate Analysis, 2010, 101, 1594-1606.	0.5	12
51	Sufficient Dimension Reduction for Spatial point Processes Directed by Gaussian Random Fields. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2010, 72, 367-387.	1.1	12
52	A Statistical Model for Social Network Labeling. Journal of Business and Economic Statistics, 2016, 34, 368-374.	1.8	12
53	Two-mode network autoregressive model for large-scale networks. Journal of Econometrics, 2020, 216, 203-219.	3.5	12
54	ON STATISTICAL POWER FOR AVERAGE BIOEQUIVALENCE TESTING UNDER REPLICATED CROSSOVER DESIGNS. Journal of Biopharmaceutical Statistics, 2002, 12, 295-309.	0.4	11

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55	Multivariate regression shrinkage and selection by canonical correlation analysis. Computational Statistics and Data Analysis, 2013, 62, 93-107.	0.7	11
56	A review of distributed statistical inference. Statistical Theory and Related Fields, 2022, 6, 89-99.	0.2	10
57	Testing the Diagonality of a Large Covariance Matrix in a Regression Setting. Journal of Business and Economic Statistics, 2015, 33, 76-86.	1.8	9
58	Least squares estimation of spatial autoregressive models for large-scale social networks. Electronic Journal of Statistics, 2019, 13, .	0.4	9
59	A Bayesian information criterion for portfolio selection. Computational Statistics and Data Analysis, 2012, 56, 88-99.	0.7	8
60	A dynamic logistic regression for network link prediction. Science China Mathematics, 2017, 60, 165-176.	0.8	8
61	On BIC's selection consistency for discriminant analysis. Statistica Sinica, 2011, 21, 731.	0.2	8
62	Probability lower bounds for USP/NF tests. Journal of Biopharmaceutical Statistics, 2002, 12, 79-92.	0.4	7
63	A note on tail dependence regression. Journal of Multivariate Analysis, 2013, 120, 163-172.	0.5	7
64	Progressive principle component analysis for compressing deep convolutional neural networks. Neurocomputing, 2021, 440, 197-206.	3.5	7
65	Varying Naïve Bayes Models With Applications to Classification of Chinese Text Documents. Journal of Business and Economic Statistics, 2014, 32, 445-456.	1.8	6
66	Sparse spatio-temporal autoregressions by profiling and bagging. Journal of Econometrics, 2023, 232, 132-147.	3.5	6
67	The Magic of Danmaku: A Social Interaction Perspective of Gift Sending on Live Streaming Platforms. SSRN Electronic Journal, 0, , .	0.4	5
68	Autoregressive Model With Spatial Dependence and Missing Data. Journal of Business and Economic Statistics, 2022, 40, 28-34.	1.8	5
69	A Note on Distributed Quantile Regression by Pilot Sampling and One-Step Updating. Journal of Business and Economic Statistics, 2022, 40, 1691-1700.	1.8	5
70	Rank reducible varying coefficient model. Journal of Statistical Planning and Inference, 2009, 139, 999-1011.	0.4	4
71	Factor Profiling for Ultra High Dimensional Variable Selection. SSRN Electronic Journal, 0, , .	0.4	4
72	Estimating Promotion Effects Using Big Data: A Partially Profiled LASSO Model with Endogeneity Correction*. Decision Sciences, 2019, 50, 816-846.	3.2	4

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73	Approximate least squares estimation for spatial autoregressive models with covariates. Computational Statistics and Data Analysis, 2020, 143, 106833.	0.7	4
74	Testing the statistical significance of an ultra-high-dimensional naïve Bayes classifier. Statistics and Its Interface, 2013, 6, 223-229.	0.2	4
75	Network Gradient Descent Algorithm for Decentralized Federated Learning. Journal of Business and Economic Statistics, 2023, 41, 806-818.	1.8	4
76	Does a Bayesian approach generate robust forecasts? Evidence from applications in portfolio investment decisions. Annals of the Institute of Statistical Mathematics, 2010, 62, 109-116.	0.5	3
77	Network-based naïve Bayes model for social network. Science China Mathematics, 2018, 61, 627-640.	0.8	3
78	Dimension reduction for covariates in network data. Biometrika, 2022, 109, 85-102.	1.3	3
79	Automatic, dynamic, and nearly optimal learning rate specification via local quadratic approximation. Neural Networks, 2021, 141, 11-29.	3.3	3
80	Distributed one-step upgraded estimation for non-uniformly and non-randomly distributed data. Computational Statistics and Data Analysis, 2021, 162, 107265.	0.7	3
81	Maximum smoothed likelihood estimation for a class of semiparametric Pareto mixture densities. Statistics and Its Interface, 2018, 11, 31-40.	0.2	3
82	Feature Screening for Massive Data Analysis by Subsampling. Journal of Business and Economic Statistics, 2022, 40, 1892-1903.	1.8	3
83	A Naïve Least Squares Method for Spatial Autoregression with Covariates. Statistica Sinica, 2020, , .	0.2	3
84	A spatial autoregression model with time-varying coefficients. Statistics and Its Interface, 2020, 13, 261-270.	0.2	3
85	Sequential Text-Term Selection in Vector Space Models. Journal of Business and Economic Statistics, 2021, 39, 82-97.	1.8	2
86	Feature Screening for Network Autoregression Model. Statistica Sinica, 2021, 31, 1239-1259.	0.2	2
87	An EM algorithm for click fraud detection. Statistics and Its Interface, 2016, 9, 389-394.	0.2	2
88	Sequential Model Averaging for High Dimensional Linear Regression Models. Statistica Sinica, 2018, , .	0.2	2
89	A Popularity Scaled Latent Space Model for Large-Scale Directed Social Network. Statistica Sinica, 2019, , .	0.2	2
90	Network Imputation for Spatial Autoregression Model with Incomplete Data. Statistica Sinica, 2020, , .	0.2	2

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91	RFMS Method for Credit Scoring Based on Bank Card Transaction Data. <i>Statistica Sinica</i> , 2018, , .	0.2	2
92	Network GARCH Model. <i>Statistica Sinica</i> , 2020, , .	0.2	2
93	A case study on the shareholder network effect of stock market data: An SARMA approach. <i>Science China Mathematics</i> , 2022, 65, 2219-2242.	0.8	2
94	Shrinkage Estimation of the Varying Coefficient Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
95	Multivariate Regression Shrinkage and Selection by Canonical Correlation Analysis. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	1
96	An EM Algorithm for Click Fraud Detection. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
97	Testing predictor significance with ultra high dimensional multivariate responses. <i>Computational Statistics and Data Analysis</i> , 2015, 83, 275-286.	0.7	1
98	A note on testing conditional independence for social network analysis. <i>Science China Mathematics</i> , 2015, 58, 1179-1190.	0.8	1
99	Spatial autoregression with repeated measurements for social networks. <i>Communications in Statistics - Theory and Methods</i> , 2018, 47, 3715-3727.	0.6	1
100	Network Quantile Autoregression. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
101	Semiparametric model for covariance regression analysis. <i>Computational Statistics and Data Analysis</i> , 2020, 142, 106815.	0.7	1
102	Ultrahigh Dimensional Multi-Class Linear Discriminant Analysis by Pairwise Sure Independence Screening. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
103	A choice model with a diverging choice set for POI data analysis. <i>Statistics and Its Interface</i> , 2016, 9, 355-363.	0.2	1
104	A case study for Beijing point of interest data using group linked Cox process. <i>Statistics and Its Interface</i> , 2019, 12, 331-344.	0.2	1
105	Profiled Forward Regression for Ultrahigh Dimensional Variable Screening in Semiparametric Partially Linear Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
106	Testing Covariates in High Dimensional Regression. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
107	A note on estimating network dependence in a discrete choice model. <i>Statistics and Its Interface</i> , 2018, 11, 433-439.	0.2	1
108	Photographic diary: a new estimation approach to PM_{2.5} monitoring. <i>Statistics and Its Interface</i> , 2019, 12, 387-395.	0.2	1

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109	Photographic diary: a new estimation approach to PM _{2.5} monitoring. <i>Statistics and Its Interface</i> , 2019, 12, 387-395.	0.2	1
110	Learning Human Activity Patterns Using Clustered Point Processes With Active and Inactive States. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 388-398.	1.8	1
111	A note on factor normalization for deep neural network models. <i>Scientific Reports</i> , 2022, 12, 5909.	1.6	1
112	Asymptotic covariance estimation by Gaussian random perturbation. <i>Computational Statistics and Data Analysis</i> , 2022, 171, 107459.	0.7	1
113	Model selection for generalized linear models with factor-augmented predictors TM . <i>Applied Stochastic Models in Business and Industry</i> , 2009, 25, 241-242.	0.9	0
114	Regression Analysis of Asymmetric Pairs in Large-Scale Network Data. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2011, 40, 1540-1547.	0.6	0
115	Feature Screening for Ultrahigh Dimensional Categorical Data with Applications. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	0
116	Testing Predictor Significance with Ultra High Dimensional Multivariate Responses. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
117	A Choice Model with a Diverging Choice Set for POI Data Analysis. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	0
118	A High Dimensional Two-Sample Test Under a Low Dimensional Factor Structure. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
119	Varying Naive Bayes Models with Applications to Classification of Chinese Text Documents. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
120	Asymptotics in Undirected Random Graph Models Parameterized by the Strengths of Vertices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
121	Covariance Matrix Estimation Via Network Structure. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
122	Testing a Single Regression Coefficient in High Dimensional Regression Model. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
123	Network Vector Autoregression. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
124	A Note on Estimating Network Dependence in a Discrete Choice Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
125	Sequential Model Averaging for High Dimensional Linear Regression Models. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
126	RFMS Method for Credit Scoring Based on Bank Card Transaction Data. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	0

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127	Banded Spatio-Temporal Autoregressions. SSRN Electronic Journal, 2018, , .	0.4	0
128	Network Imputation for a Spatial Autoregression Model with Incomplete Data. SSRN Electronic Journal, 0, , .	0.4	0
129	Estimating Promotion Effects Using Big Data: A Partially Profiled LASSO Model With Endogeneity Correction. SSRN Electronic Journal, 2018, , .	0.4	0
130	A Popularity Scaled Latent Space Model for Large-Scale Directed Social Network. SSRN Electronic Journal, 0, , .	0.4	0
131	Dimension reduction for functional regression with a binary response. Statistical Papers, 2021, 62, 193-208.	0.7	0
132	Information diffusion with network structures. Statistics and Its Interface, 2021, 14, 115-129.	0.2	0
133	Imputation in Clinical Research. , 2003, , 437-442.		0
134	On Sparse Estimation for Semiparametric Linear Transformation Models. SSRN Electronic Journal, 0, , .	0.4	0
135	Imputation in Clinical Research. , 2010, , 604-608.		0
136	A Bayesian Information Criterion for Portfolio Selection. SSRN Electronic Journal, 0, , .	0.4	0
137	On a Principal Varying Coefficient Model. SSRN Electronic Journal, 0, , .	0.4	0
138	Covariance Regression Analysis. SSRN Electronic Journal, 0, , .	0.4	0
139	A latent moving average model for network regression. Statistics and Its Interface, 2018, 11, 641-648.	0.2	0
140	Logistic Regression with Network Structure. Statistica Sinica, 2020, , .	0.2	0
141	A sequential naïve Bayes method for music genre classification based on transitional information from pitch and beat. Statistics and Its Interface, 2020, 13, 361-371.	0.2	0
142	Rejoinder on "A review of distributed statistical inference". Statistical Theory and Related Fields, 0, , 1-3.	0.2	0
143	Link prediction via latent space logistic regression model. Statistics and Its Interface, 2022, 15, 267-282.	0.2	0
144	"This Crime is Not That Crime" Classification and evaluation of four common crimes. Law, Probability and Risk, 0, , .	1.2	0