Hansheng Wang

List of Publications by Year
in descending order

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	Sparse spatio-temporal autoregressions by profiling and bagging. Journal of Econometrics, 2023, 232, 132-147.	3.5	6
2	Learning Human Activity Patterns Using Clustered Point Processes With Active and Inactive States. Journal of Business and Economic Statistics, 2023, 41, 388-398.	1.8	1
3	Network Gradient Descent Algorithm for Decentralized Federated Learning. Journal of Business and Economic Statistics, 2023, 41, 806-818.	1.8	4
4	Autoregressive Model With Spatial Dependence and Missing Data. Journal of Business and Economic Statistics, 2022, 40, 28-34.	1.8	5
5	Dimension reduction for covariates in network data. Biometrika, 2022, 109, 85-102.	1.3	3
6	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
7	A review of distributed statistical inference. Statistical Theory and Related Fields, 2022, 6, 89-99.	0.2	10
8	Feature Screening for Massive Data Analysis by Subsampling. Journal of Business and Economic Statistics, 2022, 40, 1892-1903.	1.8	3
9	Link prediction via latent space logistic regression model. Statistics and Its Interface, 2022, 15, 267-282.	0.2	0
10	A note on factor normalization for deep neural network models. Scientific Reports, 2022, 12, 5909.	1.6	1
11	Asymptotic covariance estimation by Gaussian random perturbation. Computational Statistics and Data Analysis, 2022, 171, 107459.	0.7	1
12	A case study on the shareholder network effect of stock market data: An SARMA approach. Science China Mathematics, 2022, 65, 2219-2242.	0.8	2
13	Dimension reduction for functional regression with a binary response. Statistical Papers, 2021, 62, 193-208.	0.7	0
14	Sequential Text-Term Selection in Vector Space Models. Journal of Business and Economic Statistics, 2021, 39, 82-97.	1.8	2
15	Information diffusion with network structures. Statistics and Its Interface, 2021, 14, 115-129.	0.2	0
16	Feature Screening for Network Autoregression Model. Statistica Sinica, 2021, 31, 1239-1259.	0.2	2
17	Least-Square Approximation for a Distributed System. Journal of Computational and Graphical Statistics, 2021, 30, 1004-1018.	0.9	16
18	Progressive principle component analysis for compressing deep convolutional neural networks. Neurocomputing, 2021, 440, 197-206.	3.5	7

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19	Automatic, dynamic, and nearly optimal learning rate specification via local quadratic approximation. Neural Networks, 2021, 141, 11-29.	3.3	3
20	Distributed one-step upgraded estimation for non-uniformly and non-randomly distributed data. Computational Statistics and Data Analysis, 2021, 162, 107265.	0.7	3
21	Semiparametric model for covariance regression analysis. Computational Statistics and Data Analysis, 2020, 142, 106815.	0.7	1
22	Approximate least squares estimation for spatial autoregressive models with covariates. Computational Statistics and Data Analysis, 2020, 143, 106833.	0.7	4
23	Multivariate spatial autoregressive model for large scale social networks. Journal of Econometrics, 2020, 215, 591-606.	3.5	21
24	Two-mode network autoregressive model for large-scale networks. Journal of Econometrics, 2020, 216, 203-219.	3.5	12
25	Network Imputation for Spatial Autoregression Model with Incomplete Data. Statistica Sinica, 2020, , .	0.2	2
26	Logistic Regression with Network Structure. Statistica Sinica, 2020, , .	0.2	0
27	A Naive Least Squares Method for Spatial Autoregression with Covariates. Statistica Sinica, 2020, , .	0.2	3
28	Network GARCH Model. Statistica Sinica, 2020, , .	0.2	2
29	A spatial autoregression model with time-varying coefficients. Statistics and Its Interface, 2020, 13, 261-270.	0.2	3
30	A sequential naÃ¯ve 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
31	Estimating Promotion Effects Using Big Data: A Partially Profiled LASSO Model with Endogeneity Correction*. Decision Sciences, 2019, 50, 816-846.	3.2	4
32	Least squares estimation of spatial autoregressive models for large-scale social networks. Electronic Journal of Statistics, 2019, 13, .	0.4	9
33	Network quantile autoregression. Journal of Econometrics, 2019, 212, 345-358.	3.5	55
34	The magic of danmaku: A social interaction perspective of gift sending on live streaming platforms. Electronic Commerce Research and Applications, 2019, 34, 100815.	2.5	120
35	Portal nodes screening for large scale social networks. Journal of Econometrics, 2019, 209, 145-157.	3.5	14
36	Banded spatio-temporal autoregressions. Journal of Econometrics, 2019, 208, 211-230.	3.5	25

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37	A case study for Beijing point of interest data using group linked Cox process. Statistics and Its Interface, 2019, 12, 331-344.	0.2	1
38	A Popularity Scaled Latent Space Model for Large-Scale Directed Social Network. Statistica Sinica, 2019, , .	0.2	2
39	Photographic diary: a new estimation approach to PM_{2.5} monitoring. Statistics and Its Interface, 2019, 12, 387-395.	0.2	1
40	Photographic diary: a new estimation approach to PM_{2.5} monitoring. Statistics and Its Interface, 2019, 12, 387-395.	0.2	1
41	Network-based naive Bayes model for social network. Science China Mathematics, 2018, 61, 627-640.	0.8	3
42	Covariance Matrix Estimation via Network Structure. Journal of Business and Economic Statistics, 2018, 36, 359-369.	1.8	16
43	Spatial autoregression with repeated measurements for social networks. Communications in Statistics - Theory and Methods, 2018, 47, 3715-3727.	0.6	1
44	Network linear discriminant analysis. Computational Statistics and Data Analysis, 2018, 117, 32-44.	0.7	17
45	RFMS Method for Credit Scoring Based on Bank Card Transaction Data. SSRN Electronic Journal, 2018, , .	0.4	0
46	Network Quantile Autoregression. SSRN Electronic Journal, 2018, , .	0.4	1
47	Banded Spatio-Temporal Autoregressions. SSRN Electronic Journal, 2018, , .	0.4	0
48	Estimating Promotion Effects Using Big Data: A Partially Profiled LASSO Model With Endogeneity Correction. SSRN Electronic Journal, 2018, , .	0.4	0
49	An empirical investigation of taxi driver response behavior to ride-hailing requests: A spatio-temporal perspective. PLoS ONE, 2018, 13, e0198605.	1.1	17
50	Maximum smoothed likelihood estimation for a class of semiparametric Pareto mixture densities. Statistics and Its Interface, 2018, 11, 31-40.	0.2	3
51	Sequential Model Averaging for High Dimensional Linear Regression Models. Statistica Sinica, 2018, , .	0.2	2
52	A latent moving average model for network regression. Statistics and Its Interface, 2018, 11, 641-648.	0.2	0
53	RFMS Method for Credit Scoring Based on Bank Card Transaction Data. Statistica Sinica, 2018, , .	0.2	2
54	A note on estimating network dependence in a discrete choice model. Statistics and Its Interface, 2018, 11, 433-439.	0.2	1

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55	Estimating Spatial Autocorrelation With Sampled Network Data. Journal of Business and Economic Statistics, 2017, 35, 130-138.	1.8	38
56	Covariance Regression Analysis. Journal of the American Statistical Association, 2017, 112, 266-281.	1.8	43
57	Network vector autoregression. Annals of Statistics, 2017, 45, .	1.4	92
58	A dynamic logistic regression for network link prediction. Science China Mathematics, 2017, 60, 165-176.	0.8	8
59	Sequential Model Averaging for High Dimensional Linear Regression Models. SSRN Electronic Journal, 2017, , .	0.4	0
60	Covariance Matrix Estimation Via Network Structure. SSRN Electronic Journal, 2016, , .	0.4	0
61	Testing a Single Regression Coefficient in High Dimensional Regression Model. SSRN Electronic Journal, 2016, , .	0.4	0
62	Network Vector Autoregression. SSRN Electronic Journal, 2016, , .	0.4	0
63	Testing a single regression coefficient in high dimensional linear models. Journal of Econometrics, 2016, 195, 154-168.	3.5	13
64	Ultrahigh-Dimensional Multiclass Linear Discriminant Analysis by Pairwise Sure Independence Screening. Journal of the American Statistical Association, 2016, 111, 169-179.	1.8	49
65	A Statistical Model for Social Network Labeling. Journal of Business and Economic Statistics, 2016, 34, 368-374.	1.8	12
66	An EM algorithm for click fraud detection. Statistics and Its Interface, 2016, 9, 389-394.	0.2	2
67	A choice model with a diverging choice set for POI data analysis. Statistics and Its Interface, 2016, 9, 355-363.	0.2	1
68	Asymptotics in undirected random graph models parameterized by the strengths of vertices. Statistica Sinica, 2016, , .	0.2	14
69	A high dimensional two-sample test under a low dimensional factor structure. Journal of Multivariate Analysis, 2015, 140, 162-170.	0.5	15
70	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
71	A Choice Model with a Diverging Choice Set for POI Data Analysis. SSRN Electronic Journal, 2015, , .	0.4	0
72	Testing predictor significance with ultra high dimensional multivariate responses. Computational Statistics and Data Analysis, 2015, 83, 275-286.	0.7	1

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73	A note on testing conditional independence for social network analysis. Science China Mathematics, 2015, 58, 1179-1190.	0.8	1
74	Feature Screening for Ultrahigh Dimensional Categorical Data With Applications. Journal of Business and Economic Statistics, 2014, 32, 237-244.	1.8	51
75	Testing covariates in high-dimensional regression. Annals of the Institute of Statistical Mathematics, 2014, 66, 279-301.	0.5	26
76	Estimating Mixture of Gaussian Processes by Kernel Smoothing. Journal of Business and Economic Statistics, 2014, 32, 259-270.	1.8	16
77	Varying NaÃ¯ve Bayes Models With Applications to Classification of Chinese Text Documents. Journal of Business and Economic Statistics, 2014, 32, 445-456.	1.8	6
78	Multivariate regression shrinkage and selection by canonical correlation analysis. Computational Statistics and Data Analysis, 2013, 62, 93-107.	0.7	11
79	A note on tail dependence regression. Journal of Multivariate Analysis, 2013, 120, 163-172.	0.5	7
80	On a Principal Varying Coefficient Model. Journal of the American Statistical Association, 2013, 108, 228-236.	1.8	16
81	High-dimensional influence measure. Annals of Statistics, 2013, 41, .	1.4	21
82	Feature Screening for Ultrahigh Dimensional Categorical Data with Applications. SSRN Electronic Journal, 2013, , .	0.4	0
83	Testing the statistical significance of an ultra-high-dimensional naÃ¯ve Bayes classifier. Statistics and Its Interface, 2013, 6, 223-229.	0.2	4
84	Multivariate Regression Shrinkage and Selection by Canonical Correlation Analysis. SSRN Electronic Journal, 2012, , .	0.4	1
85	A Bayesian information criterion for portfolio selection. Computational Statistics and Data Analysis, 2012, 56, 88-99.	0.7	8
86	Regression Analysis of Asymmetric Pairs in Large-Scale Network Data. Communications in Statistics Part B: Simulation and Computation, 2011, 40, 1540-1547.	0.6	0
87	On BICâ€™s selection consistency for discriminant analysis. Statistica Sinica, 2011, 21, 731.	0.2	8
88	On sparse estimation for semiparametric linear transformation models. Journal of Multivariate Analysis, 2010, 101, 1594-1606.	0.5	12
89	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
90	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

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91	Imputation in Clinical Research. , 2010, , 604-608.		0
92	NONPARAMETRIC COVARIANCE MODEL. Statistica Sinica, 2010, 20, 469-479.	0.2	20
93	Forward Regression for Ultra-High Dimensional Variable Screening. Journal of the American Statistical Association, 2009, 104, 1512-1524.	1.8	269
94	â€˜Model selection for generalized linear models with factorâ€augmented predictorsâ€™. Applied Stochastic Models in Business and Industry, 2009, 25, 241-242.	0.9	0
95	Shrinkage Tuning Parameter Selection with a Diverging number of Parameters. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 671-683.	1.1	310
96	Rank reducible varying coefficient model. Journal of Statistical Planning and Inference, 2009, 139, 999-1011.	0.4	4
97	Shrinkage Estimation of the Varying Coefficient Model. Journal of the American Statistical Association, 2009, 104, 747-757.	1.8	219
98	Tail Index Regression. Journal of the American Statistical Association, 2009, 104, 1233-1240.	1.8	56
99	On General Adaptive Sparse Principal Component Analysis. Journal of Computational and Graphical Statistics, 2009, 18, 201-215.	0.9	34
100	Contour projected dimension reduction. Annals of Statistics, 2009, 37, .	1.4	44
101	A note on adaptive group lasso. Computational Statistics and Data Analysis, 2008, 52, 5277-5286.	0.7	231
102	Estimating GARCH models: when to use what?. Econometrics Journal, 2008, 11, 27-38.	1.2	24
103	Should earnings thresholds be used as delisting criteria in stock market?. Journal of Accounting and Public Policy, 2008, 27, 409-419.	1.1	122
104	Sliced Regression for Dimension Reduction. Journal of the American Statistical Association, 2008, 103, 811-821.	1.8	112
105	A composite logistic regression approach for ordinal panel data regression. International Journal of Data Analysis Techniques and Strategies, 2008, 1, 29.	0.2	13
106	Tuning parameter selectors for the smoothly clipped absolute deviation method. Biometrika, 2007, 94, 553-568.	1.3	582
107	Robust Regression Shrinkage and Consistent Variable Selection Through the LAD-Lasso. Journal of Business and Economic Statistics, 2007, 25, 347-355.	1.8	407
108	A note on iterative marginal optimization: a simple algorithm for maximum rank correlation estimation. Computational Statistics and Data Analysis, 2007, 51, 2803-2812.	0.7	23

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109	Regression coefficient and autoregressive order shrinkage and selection via the lasso. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2007, 69, 63.	1.1	213
110	Unified LASSO Estimation by Least Squares Approximation. Journal of the American Statistical Association, 2007, 102, 1039-1048.	1.8	257
111	A Bayesian Approach on Sample Size Calculation for Comparing Means. Journal of Biopharmaceutical Statistics, 2005, 15, 799-807.	0.4	16
112	In vitro bioequivalence testing. Statistics in Medicine, 2003, 22, 55-68.	0.8	27
113	Sample Size Determination Based on Rank Tests in Clinical Trials. Journal of Biopharmaceutical Statistics, 2003, 13, 735-751.	0.4	24
114	Imputation in Clinical Research. , 2003, , 437-442.		0
115	TESTS FOR INTER-SUBJECT AND TOTAL VARIABILITIES UNDER CROSSOVER DESIGNS. Journal of Biopharmaceutical Statistics, 2002, 12, 503-534.	0.4	13
116	Probability lower bounds for USP/NF tests. Journal of Biopharmaceutical Statistics, 2002, 12, 79-92.	0.4	7
117	Sample Correlation Coefficients Based on Survey Data Under Regression Imputation. Journal of the American Statistical Association, 2002, 97, 544-552.	1.8	25
118	A NOTE ON SAMPLE SIZE CALCULATION FOR MEAN COMPARISONS BASED ON NONCENTRAL t-STATISTICS. Journal of Biopharmaceutical Statistics, 2002, 12, 441-456.	0.4	50
119	ON SAMPLE SIZE CALCULATION BASED ON ODDS RATIO IN CLINICAL TRIALS. Journal of Biopharmaceutical Statistics, 2002, 12, 471-483.	0.4	39
120	ON STATISTICAL POWER FOR AVERAGE BIOEQUIVALENCE TESTING UNDER REPLICATED CROSSOVER DESIGNS. Journal of Biopharmaceutical Statistics, 2002, 12, 295-309.	0.4	11
121	Individual bioequivalence testing under 2Ã—3 designs. Statistics in Medicine, 2002, 21, 629-648.	0.8	29
122	A practical approach for comparing means of two groups without equal variance assumption. Statistics in Medicine, 2002, 21, 3137-3151.	0.8	19
123	On sample size calculation in bioequivalence trials. , 2001, 28, 155-169.		106
124	Shrinkage Estimation of the Varying Coefficient Model. SSRN Electronic Journal, 0, , .	0.4	1
125	Factor Profiling for Ultra High Dimensional Variable Selection. SSRN Electronic Journal, 0, , .	0.4	4
126	Testing Predictor Significance with Ultra High Dimensional Multivariate Responses. SSRN Electronic Journal, 0, , .	0.4	0

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127	An EM Algorithm for Click Fraud Detection. SSRN Electronic Journal, 0, , .	0.4	1
128	A High Dimensional Two-Sample Test Under a Low Dimensional Factor Structure. SSRN Electronic Journal, 0, , .	0.4	0
129	Varying Naive Bayes Models with Applications to Classification of Chinese Text Documents. SSRN Electronic Journal, 0, , .	0.4	0
130	Asymptotics in Undirected Random Graph Models Parameterized by the Strengths of Vertices. SSRN Electronic Journal, 0, , .	0.4	0
131	A Note on Estimating Network Dependence in a Discrete Choice Model. SSRN Electronic Journal, 0, , .	0.4	0
132	The Magic of Danmaku: A Social Interaction Perspective of Gift Sending on Live Streaming Platforms. SSRN Electronic Journal, 0, , .	0.4	5
133	Network Imputation for a Spatial Autoregression Model with Incomplete Data. SSRN Electronic Journal, 0, , .	0.4	0
134	A Popularity Scaled Latent Space Model for Large-Scale Directed Social Network. SSRN Electronic Journal, 0, , .	0.4	0
135	Sample Size Calculations in Clinical Research. , 0, , .		315
136	Ultrahigh Dimensional Multi-Class Linear Discriminant Analysis by Pairwise Sure Independence Screening. SSRN Electronic Journal, 0, , .	0.4	1
137	On Sparse Estimation for Semiparametric Linear Transformation Models. SSRN Electronic Journal, 0, , .	0.4	0
138	A Bayesian Information Criterion for Portfolio Selection. SSRN Electronic Journal, 0, , .	0.4	0
139	Profiled Forward Regression for Ultrahigh Dimensional Variable Screening in Semiparametric Partially Linear Models. SSRN Electronic Journal, 0, , .	0.4	1
140	On a Principal Varying Coefficient Model. SSRN Electronic Journal, 0, , .	0.4	0
141	Testing Covariates in High Dimensional Regression. SSRN Electronic Journal, 0, , .	0.4	1
142	Covariance Regression Analysis. SSRN Electronic Journal, 0, , .	0.4	0
143	Rejoinder on â€˜A review of distributed statistical inferenceâ€™. Statistical Theory and Related Fields, 0, , 1-3.	0.2	0
144	â€˜This Crime is Not That Crimeâ€™â€”Classification and evaluation of four common crimes. Law, Probability and Risk, 0, , .	1.2	0