Rongmao Zhang

List of Publications by Year
in descending order

24 papers	143 citations	1684188 5 h-index	1281871 11 g-index
24 all docs	24 docs citations	24 times ranked	82 citing authors

#	Article	IF	Citations
1	Identifying Cointegration by Eigenanalysis. Journal of the American Statistical Association, 2019, 114, 916-927.	3.1	32
2	On a Threshold Double Autoregressive Model. Journal of Business and Economic Statistics, 2016, 34, 68-80.	2.9	29
3	ASYMPTOTIC INFERENCE FOR AR MODELS WITH HEAVY-TAILED G-GARCH NOISES. Econometric Theory, 2015, 31, 880-890.	0.7	28
4	Interval estimation of the tail index of a GARCH(1,1) model. Test, 2012, 21, 546-565.	1.1	12
5	Inference for the tail index of a GARCH(1,1) model and an AR(1) model with ARCH(1) errors. Econometric Reviews, 2019, 38, 151-169.	1.1	10
6	Jackknifeâ€"blockwise empirical likelihood methods under dependence. Journal of Multivariate Analysis, 2012, 104, 56-72.	1.0	5
7	Portmanteau-type tests for unit-root and cointegration. Journal of Econometrics, 2018, 207, 307-324.	6.5	5
8	A Functional LIL for m-Fold Integrated Brownian Motion*. Chinese Annals of Mathematics Series B, 2006, 27, 459-472.	0.4	4
9	Nonâ€stationary autoregressive processes with infinite variance. Journal of Time Series Analysis, 2012, 33, 916-934.	1.2	4
10	TEST FOR ZERO MEDIAN OF ERRORS IN AN ARMAâ€"GARCH MODEL. Econometric Theory, 0, , 1-26.	0.7	4
11	NONSTATIONARY LINEAR PROCESSES WITH INFINITE VARIANCE GARCH ERRORS. Econometric Theory, 2020, , 1-34.	0.7	3
12	Group orthogonal greedy algorithm for change-point estimation of multivariate time series. Journal of Statistical Planning and Inference, 2021, 212, 14-33.	0.6	3
13	M-estimation in nonparametric regression under strong dependence and infinite variance. Annals of the Institute of Statistical Mathematics, 2009, 61, 391-411.	0.8	2
14	Some path properties of generalized LÃ©vy sheet. Science in China Series A: Mathematics, 2006, 49, 1777-1787.	0.5	1
15	Rank test of unitâ€root hypothesis with ARâ€GARCH errors. Journal of Time Series Analysis, 2022, 43, 695-719.	1.2	1
16	The Hausdorff Dimension of the Level Sets for a Fractional Brownian Sheet. Stochastic Analysis and Applications, 2004, 22, 1511-1523.	1.5	0
17	Exact Hausdorff measure of the lever sets of a multi-parameter stable process*. Progress in Natural Science: Materials International, 2004, 14, 365-368.	4.4	0
18	Comments on: A review on empirical likelihood methods for regression. Test, 2009, 18, 452-454.	1.1	0

#	ARTICLE	IF	CITATIONS
19	Asymptotic distributions of non-central studentized statistics. Science in China Series A: Mathematics, 2009, 52, 1262-1284.	0.5	0
20	Krigings over space and time based on latent low-dimensional structures. Science China Mathematics, 2021, 64, 823-848.	1.7	0
21	Empirical likelihood test for the application of swqmele in fitting an armaâ€garch model. Journal of Time Series Analysis, 2021, 42, 222-239.	1.2	0
22	Empirical likelihood test for the equality of several high-dimensional covariance matrices. Science China Mathematics, 2021, 64, 2775-2792.	1.7	0
23	Portmanteau-type test for unit root with heavy-tailed noise. Journal of Statistical Planning and Inference, 2021, 218, 25-25.	0.6	0
24	Estimation of generalized threshold autoregressive models. Communications in Statistics - Theory and Methods, 0, , 1-19.	1.0	0