Zhidong Bai

List of Publications by Year
in descending order

197 papers	6,778 citations	109321 35 h-index	79698 73 g-index
220 all docs	220 docs citations	220 times ranked	2121 citing authors

#	ARTICLE	IF	CITATIONS
1	Spectral Analysis of Large Dimensional Random Matrices. Springer Series in Statistics, 2010, , .	0.9	683
2	On the Empirical Distribution of Eigenvalues of a Class of Large Dimensional Random Matrices. Journal of Multivariate Analysis, 1995, 54, 175-192.	1.0	500
3	Limit of the Smallest Eigenvalue of a Large Dimensional Sample Covariance Matrix. Annals of Probability, 1993, 21, 1275.	1.8	336
4	No eigenvalues outside the support of the limiting spectral distribution of large-dimensional sample covariance matrices. Annals of Probability, 1998, 26, 316.	1.8	329
5	CLT for linear spectral statistics of large-dimensional sample covariance matrices. Annals of Probability, 2004, 32, 553.	1.8	315
6	On the limit of the largest eigenvalue of the large dimensional sample covariance matrix. Probability Theory and Related Fields, 1988, 78, 509-521.	1.8	242
7	Ranked Set Sampling. Lecture Notes in Statistics, 2004, , .	0.2	204
8	ENHANCEMENT OF THE APPLICABILITY OF MARKOWITZ'S PORTFOLIO OPTIMIZATION BY UTILIZING RANDOM MATRIX THEORY. Mathematical Finance, 2009, 19, 639-667.	1.8	162
9	Corrections to LRT on large-dimensional covariance matrix by RMT. Annals of Statistics, 2009, 37, .	2.6	160
10	METHODOLOGIES IN SPECTRAL ANALYSIS OF LARGE DIMENSIONAL RANDOM MATRICES, A REVIEW. , 2008, , .		157
11	Circular law. Annals of Probability, 1997, 25, 494.	1.8	146
12	A note on the largest eigenvalue of a large dimensional sample covariance matrix. Journal of Multivariate Analysis, 1988, 26, 166-168.	1.0	113
13	Necessary and Sufficient Conditions for Almost Sure Convergence of the Largest Eigenvalue of a Wigner Matrix. Annals of Probability, 1988, 16, 1729.	1.8	113
14	Central limit theorems for eigenvalues in a spiked population model. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2008, 44, .	1.1	111
15	Convergence Rate of Expected Spectral Distributions of Large Random Matrices. Part I. Wigner Matrices. Annals of Probability, 1993, 21, 625.	1.8	105
16	Exact Separation of Eigenvalues of Large Dimensional Sample Covariance Matrices. Annals of Probability, 1999, 27, 1536.	1.8	92
17	Multivariate linear and nonlinear causality tests. Mathematics and Computers in Simulation, 2010, 81, 5-17.	4.4	82
18	On asymptotics of eigenvectors of large sample covariance matrix. Annals of Probability, 2007, 35, .	1.8	81

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19	On sample eigenvalues in a generalized spiked population model. Journal of Multivariate Analysis, 2012, 106, 167-177.	1.0	78
20	Kernel estimators of density function of directional data. Journal of Multivariate Analysis, 1988, 27, 24-39.	1.0	74
21	Marcinkiewicz strong laws for linear statistics. Statistics and Probability Letters, 2000, 46, 105-112.	0.7	74
22	Convergence to the Semicircle Law. Annals of Probability, 1988, 16, 863.	1.8	69
23	Asymptotics in randomized urn models. Annals of Applied Probability, 2005, 15, .	1.3	69
24	Asymptotic Performance of MMSE Receivers for Large Systems Using Random Matrix Theory. IEEE Transactions on Information Theory, 2007, 53, 4173-4190.	2.4	68
25	Convergence Rate of Expected Spectral Distributions of Large Random Matrices. Part II. Sample Covariance Matrices. Annals of Probability, 1993, 21, 649.	1.8	66
26	Stochastic dominance statistics for risk averters and risk seekers: an analysis of stock preferences for USA and China. Quantitative Finance, 2015, 15, 889-900.	1.7	63
27	On the convergence of the spectral empirical process of Wigner matrices. Bernoulli, 2005, 11, .	1.3	63
28	Test statistics for prospect and Markowitz stochastic dominances with applications. Econometrics Journal, 2011, 14, 278-303.	2.3	61
29	Asymptotic theorems for urn models with nonhomogeneous generating matrices. Stochastic Processes and Their Applications, 1999, 80, 87-101.	0.9	60
30	Robust Estimation Using the Huber Function With a Data-Dependent Tuning Constant. Journal of Computational and Graphical Statistics, 2007, 16, 468-481.	1.7	59
31	Substitution principle for CLT of linear spectral statistics of high-dimensional sample covariance matrices with applications to hypothesis testing. Annals of Statistics, 2015, 43, .	2.6	51
32	On rates of convergence of efficient detection criteria in signal processing with white noise. IEEE Transactions on Information Theory, 1989, 35, 380-388.	2.4	47
33	On the Markowitz mean–variance analysis of self-financing portfolios. Risk and Decision Analysis, 2009, 1, 35-42.	0.4	45
34	Prospect Performance Evaluation: Making a Case for a Non-asymptotic UMPU Test. Journal of Financial Econometrics, 2012, 10, 703-732.	1.5	44
35	The mean–variance ratio test—A complement to the coefficient of variation test and the Sharpe ratio test. Statistics and Probability Letters, 2011, 81, 1078-1085.	0.7	43
36	GeneralM-Estimation. Journal of Multivariate Analysis, 1997, 63, 119-135.	1.0	42

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37	Remarks on certain criteria for detection of number of signals. IEEE Transactions on Acoustics, Speech, and Signal Processing, 1987, 35, 129-132.	2.0	40
38	Limiting behavior of the norm of products of random matrices and two problems of Geman-Hwang. Probability Theory and Related Fields, 1986, 73, 555-569.	1.8	39
39	ON ESTIMATION OF THE POPULATION SPECTRAL DISTRIBUTION FROM A HIGHâ€DIMENSIONAL SAMPLE COVARIANCE MATRIX. Australian and New Zealand Journal of Statistics, 2010, 52, 423-437.	0.9	37
40	Eigen-Inference for Energy Estimation of Multiple Sources. IEEE Transactions on Information Theory, 2011, 57, 2420-2439.	2.4	37
41	Asymptotic properties of eigenmatrices of a large sample covariance matrix. Annals of Applied Probability, 2011, 21, .	1.3	36
42	Gaussian approximation theorems for urn models and their applications. Annals of Applied Probability, 2002, 12, .	1.3	36
43	Convergence Rates of Spectral Distributions of Large Sample Covariance Matrices. SIAM Journal on Matrix Analysis and Applications, 2003, 25, 105-127.	1.4	35
44	Probability Inequalities. , 2011, , .		35
45	Multivariate causality tests with simulation and application. Statistics and Probability Letters, 2011, 81, 1063-1071.	0.7	33
46	Maxima in hypercubes. Random Structures and Algorithms, 2005, 27, 290-309.	1.1	32
47	On testing the equality of high dimensional mean vectors with unequal covariance matrices. Annals of the Institute of Statistical Mathematics, 2017, 69, 365-387.	0.8	32
48	A new test of multivariate nonlinear causality. PLoS ONE, 2018, 13, e0185155.	2.5	31
49	Limiting Behavior of M-Estimators of Regression Coefficients in High Dimensional Linear Models I. Scale Dependent Case. Journal of Multivariate Analysis, 1994, 51, 211-239.	1.0	30
50	Testing the independence of sets of large-dimensional variables. Science China Mathematics, 2013, 56, 135-147.	1.7	30
51	On the variance of the number of maxima in random vectors and its applications. Annals of Applied Probability, 1998, 8, 886.	1.3	29
52	An Adaptive Design for Multi-Arm Clinical Trials. Journal of Multivariate Analysis, 2002, 81, 1-18.	1.0	29
53	On the theory of ranked-set sampling and its ramifications. Journal of Statistical Planning and Inference, 2003, 109, 81-99.	0.6	28
54	On the signal-to-interference ratio of CDMA systems in wireless communications. Annals of Applied Probability, 2007, 17, .	1.3	27

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55	Limiting spectral distribution of a symmetrized auto-cross covariance matrix. Annals of Applied Probability, 2014, 24, .	1.3	26
56	Consistency of AIC and BIC in estimating the number of significant components in high-dimensional principal component analysis. Annals of Statistics, 2018, 46, .	2.6	26
57	Model selection with data-oriented penalty. Journal of Statistical Planning and Inference, 1999, 77, 103-117.	0.6	25
58	NO EIGENVALUES OUTSIDE THE SUPPORT OF THE LIMITING SPECTRAL DISTRIBUTION OF INFORMATION-PLUS-NOISE TYPE MATRICES. Random Matrices: Theory and Application, 2012, 01, 1150004.	1.1	25
59	A review of 20 years of naive tests of significance for high-dimensional mean vectors and covariance matrices. Science China Mathematics, 2016, 59, 2281-2300.	1.7	25
60	CLT for Linear Spectral Statistics of Wigner matrices. Electronic Journal of Probability, 2009, 14, .	1.0	24
61	ESTIMATION OF SPIKED EIGENVALUES IN SPIKED MODELS. Random Matrices: Theory and Application, 2012, 01, 1150011.	1.1	24
62	A Note on the Mean-Variance Analysis of Self-Financing Portfolios. SSRN Electronic Journal, 0, , .	0.4	24
63	The performance of commodity trading advisors: A mean-variance-ratio test approach. North American Journal of Economics and Finance, 2013, 25, 188-201.	3.5	22
64	Edgeworth Expansion of a Function of Sample Means. Annals of Statistics, 1991, 19, 1295.	2.6	20
65	Testing linear hypotheses in high-dimensional regressions. Statistics, 2013, 47, 1207-1223.	0.6	20
66	Statistical analysis for rounded data. Journal of Statistical Planning and Inference, 2009, 139, 2526-2542.	0.6	19
67	Mixtures of Global and Local Edgeworth Expansions and Their Applications. Journal of Multivariate Analysis, 1996, 59, 282-307.	1.0	18
68	On limit theorem for the eigenvalues of product of two random matrices. Journal of Multivariate Analysis, 2007, 98, 76-101.	1.0	18
69	Rank regression for analysis of clustered data: A natural induced smoothing approach. Computational Statistics and Data Analysis, 2010, 54, 1036-1050.	1.2	18
70	Estimation of the population spectral distribution from a large dimensional sample covariance matrix. Journal of Statistical Planning and Inference, 2013, 143, 1887-1897.	0.6	18
71	On the Limiting Empirical Distribution Function of the Eigenvalues of a Multivariate F Matrix. Theory of Probability and Its Applications, 1988, 32, 490-500.	0.3	17
72	A note on the convergence rate of the spectral distributions of large random matrices. Statistics and Probability Letters, 1997, 34, 95-101.	0.7	17

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73	A new nonlinearity test to circumvent the limitation of Volterra expansion with application. Journal of the Korean Statistical Society, 2017, 46, 365-374.	0.4	17
74	Normal approximations of the number of records in geometrically distributed random variables. Random Structures and Algorithms, 1998, 13, 319-334.	1.1	16
75	Analysis of rounded data from dependent sequences. Annals of the Institute of Statistical Mathematics, 2010, 62, 1143-1173.	0.8	15
76	Super efficient frequency estimation. Journal of Statistical Planning and Inference, 2011, 141, 2576-2588.	0.6	15
77	Limiting Behavior of Eigenvectors of Large Wigner Matrices. Journal of Statistical Physics, 2012, 146, 519-549.	1.2	15
78	Test Statistics for Prospect and Markowitz Stochastic Dominances with Applications. SSRN Electronic Journal, 0, , .	0.4	15
79	Title is missing!. Annals of the Institute of Statistical Mathematics, 2002, 54, 719-730.	0.8	14
80	Functional CLT for sample covariance matrices. Bernoulli, 2010, 16, .	1.3	14
81	On the maximum-likelihood estimator for the location parameter of a cauchy distribution. Canadian Journal of Statistics, 1987, 15, 137-146.	0.9	13
82	Reconstruction of the left ventricle from two orthogonal projections. Computer Vision, Graphics, and Image Processing, 1989, 47, 165-188.	1.0	13
83	Remarks on the Convergence Rate of the Spectral Distributions of Wigner Matrices. Journal of Theoretical Probability, 1999, 12, 301-311.	0.8	12
84	On the Semicircular Law of Large-Dimensional Random Quaternion Matrices. Journal of Theoretical Probability, 2016, 29, 1100-1120.	0.8	12
85	CLT for eigenvalue statistics of large-dimensional general Fisher matrices with applications. Bernoulli, 2017, 23, .	1.3	12
86	Modified Pillaiâ€™s trace statistics for two high-dimensional sample covariance matrices. Journal of Statistical Planning and Inference, 2020, 207, 255-275.	0.6	12
87	A Theorem of Feller Revisited. Annals of Probability, 1989, 17, 385.	1.8	11
88	The simultaneous estimation of the number of signals and frequencies of multiple sinusoids when some observations are missing: I. Asymptotics. Proceedings of the National Academy of Sciences of the United States of America, 1999, 96, 11106-11110.	7.1	11
89	Convergence rates of eigenvector empirical spectral distribution of large dimensional sample covariance matrix. Annals of Statistics, 2013, 41, .	2.6	11
90	Inference on multiple correlation coefficients with moderately high dimensional data. Biometrika, 2014, 101, 748-754.	2.4	11

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91	The impact of the global financial crisis on the efficiency and performance of Latin American stock markets. Estudios De Economia, 2019, 46, 5-30.	0.2	11
92	R-estimation in Autoregression with Square-Integrable Score Function. Journal of Multivariate Analysis, 2002, 81, 167-186.	1.0	10
93	A chi-square test for dimensionality with non-Gaussian data. Journal of Multivariate Analysis, 2004, 88, 109-117.	1.0	10
94	The limiting spectral distribution of the product of the Wigner matrix and a nonnegative definite matrix. Journal of Multivariate Analysis, 2010, 101, 1927-1949.	1.0	10
95	Error bound in a central limit theorem of double-indexed permutation statistics. Annals of Statistics, 1997, 25, .	2.6	10
96	On the limit of extreme eigenvalues of large dimensional random quaternion matrices. Physics Letters, Section A: General, Atomic and Solid State Physics, 2014, 378, 1049-1058.	2.1	9
97	Test on the linear combinations of mean vectors in high-dimensional data. Test, 2017, 26, 188-208.	1.1	9
98	Rooted edges of a minimal directed spanning tree on random points. Advances in Applied Probability, 2006, 38, 1-30.	0.7	9
99	Edgeworth expansions for errors-in-variables models. Journal of Multivariate Analysis, 1992, 42, 226-244.	1.0	8
100	Weighted W test for normality and asymptotics a revisit of Chenâ€"Shapiro test for normality. Journal of Statistical Planning and Inference, 2003, 113, 485-503.	0.6	8
101	HIGH DIMENSIONAL DATA ANALYSIS. Cosmos, 2005, 01, 17-27.	0.4	8
102	Semicircle Law for Hadamard Products. SIAM Journal on Matrix Analysis and Applications, 2007, 29, 473-495.	1.4	8
103	Convergence of the empirical spectral distribution function of Beta matrices. Bernoulli, 2015, 21, .	1.3	8
104	Estimating the Number of Sources in Magnetoencephalography Using Spiked Population Eigenvalues. Journal of the American Statistical Association, 2018, 113, 505-518.	3.1	8
105	Generalized four moment theorem and an application to CLT for spiked eigenvalues of high-dimensional covariance matrices. Bernoulli, 2021, 27, .	1.3	8
106	Multi-sample test for high-dimensional covariance matrices. Communications in Statistics - Theory and Methods, 2018, 47, 3161-3177.	1.0	8
107	Random Matrix Theory and Its Applications. Lecture Notes Series, Institute for Mathematical Sciences, 2009, , .	0.2	8
108	A Note on Rate of Convergence in Probability to Semicircular Law. Electronic Journal of Probability, 2011, 16, .	1.0	8

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109	Strong Consistency of Maximum Likelihood Parameter Estimation of Superimposed Exponential Signals in Noise. Theory of Probability and Its Applications, 1992, 36, 349-355.	0.3	7
110	The broken sample problem. Probability Theory and Related Fields, 2005, 131, 528-552.	1.8	7
111	Analysis of rounded data in mixture normal model. Statistical Papers, 2012, 53, 895-914.	1.2	7
112	Convergence rates to the Marchenko–Pastur type distribution. Stochastic Processes and Their Applications, 2012, 122, 68-92.	0.9	7
113	Convergence Rates of the Spectral Distributions of Large Random Quaternion Self-Dual Hermitian Matrices. Journal of Statistical Physics, 2014, 157, 1207-1224.	1.2	7
114	CLT for linear spectral statistics of a rescaled sample precision matrix. Random Matrices: Theory and Application, 2015, 04, 1550014.	1.1	7
115	Extreme eigenvalues of large dimensional quaternion sample covariance matrices. Journal of Statistical Planning and Inference, 2015, 159, 1-14.	0.6	7
116	Limiting behavior of eigenvalues in high-dimensional MANOVA via RMT. Annals of Statistics, 2018, 46, .	2.6	7
117	On solvability of an equation arising in the theory of m-estimates. Communications in Statistics - Theory and Methods, 1990, 19, 363-380.	1.0	6
118	MANOVA type tests under a convex discrepancy function for the standard multivariate linear model. Journal of Statistical Planning and Inference, 1993, 36, 77-90.	0.6	6
119	Limiting Behavior of M-Estimators of Regression-Coefficients in High Dimensional Linear Models II. Scale-Invariant Case. Journal of Multivariate Analysis, 1994, 51, 240-251.	1.0	6
120	Probability Inequalities of Random Variables. , 2010, , 37-50.		6
121	Analysis of accumulated rounding errors in autoregressive processes. Journal of Time Series Analysis, 2011, 32, 518-530.	1.2	6
122	Rounded data analysis based on ranked set sample. Statistical Papers, 2012, 53, 439-455.	1.2	6
123	Asymptotic error bounds for kernel-based Nyström low-rank approximation matrices. Journal of Multivariate Analysis, 2013, 120, 102-119.	1.0	6
124	A note on the limiting spectral distribution of a symmetrized auto-cross covariance matrix. Statistics and Probability Letters, 2015, 96, 333-340.	0.7	6
125	Functional CLT of eigenvectors for large sample covariance matrices. Statistical Papers, 2015, 56, 23-60.	1.2	6
126	Inequalities about Stochastic Processes and Banach Space Valued Random Variables. , 2010, , 158-181.		6

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127	Multivariate Linear and Non-Linear Causality Tests. SSRN Electronic Journal, 0, , .	0.4	6
128	Positivity of the best unbiased L-estimator of the scale parameter with complete or selected order statistics from location-scale distribution. Statistics and Probability Letters, 1997, 32, 181-188.	0.7	5
129	A paradox in least-squares estimation of linear regression models. Statistics and Probability Letters, 1999, 42, 167-174.	0.7	5
130	Strong representation of weak convergence. Science China Mathematics, 2014, 57, 2399-2406.	1.7	5
131	Central limit theorem for linear spectral statistics of large dimensional separable sample covariance matrices. Bernoulli, 2019, 25, .	1.3	5
132	Spectrally-Corrected Estimation for High-Dimensional Markowitz Mean-Variance Optimization. Econometrics and Statistics, 2022, 24, 133-150.	0.8	5
133	On determination of the order of an autoregressive model. Journal of Multivariate Analysis, 1988, 27, 40-52.	1.0	4
134	Reconstruction of the shape and size of objects from two orthogonal projections. Mathematical and Computer Modelling, 1989, 12, 267-275.	2.0	4
135	Statistical analysis of dyadic stationary processes. Annals of the Institute of Statistical Mathematics, 1989, 41, 205-225.	0.8	4
136	Probabilistic analysis on the splitting-shooting method for image transformations. Journal of Computational and Applied Mathematics, 1998, 94, 69-121.	2.0	4
137	Making Markowitz's Portfolio Optimization Theory Practically Useful. SSRN Electronic Journal, 2010, , .	0.4	4
138	Rounded data analysis based on multi-layer ranked set sampling. Acta Mathematica Sinica, English Series, 2011, 27, 2507-2518.	0.6	4
139	Strong limit of the extreme eigenvalues of a symmetrized auto-cross covariance matrix. Annals of Applied Probability, 2015, 25, .	1.3	4
140	Bayesian statistical inference based on rounded data. Communications in Statistics Part B: Simulation and Computation, 2020, 49, 135-146.	1.2	4
141	A modified BDS test. Statistics and Probability Letters, 2020, 164, 108794.	0.7	4
142	Large-dimensional random matrix theory and its applications in deep learning and wireless communications. Random Matrices: Theory and Application, 2021, 10, .	1.1	4
143	Prospect Performance Evaluation: Making a Case for a Non-Asymptotic UMPU Test. SSRN Electronic Journal, 0, , .	0.4	4
144	RIS-Enhanced Spectrum Sensing: How Many Reflecting Elements are Required to Achieve a Detection Probability Close to 1?. IEEE Transactions on Wireless Communications, 2022, 21, 8600-8615.	9.2	4

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145	Some New Results on Covariances Involving Order Statistics from Dependent Random Variables. Journal of Multivariate Analysis, 1996, 59, 308-316.	1.0	3
146	On necessary conditions for the weak consistency of minimum L1-norm estimates in linear models. Statistics and Probability Letters, 1997, 34, 193-199.	0.7	3
147	A note on sequential estimation of the size of a population under a general loss function. Statistics and Probability Letters, 2000, 47, 159-164.	0.7	3
148	Analysis of rounded data in measurement error regression. Journal of the Korean Statistical Society, 2013, 42, 415-429.	0.4	3
149	Convergence of empirical spectral distributions of large dimensional quaternion sample covariance matrices. Annals of the Institute of Statistical Mathematics, 2016, 68, 765-785.	0.8	3
150	Matrix Integral Approach to MIMO Mutual Information Statistics in High-SNR Regime. Entropy, 2019, 21, 1071.	2.2	3
151	Learning block structures in U-statistic-based matrices. Biometrika, 2021, 108, 933-946.	2.4	3
152	Limiting properties of large system of random linear equations. Probability Theory and Related Fields, 1986, 73, 539-553.	1.8	2
153	Limiting properties of the occurrence/exposure rate and simple risk rate. Annals of the Institute of Statistical Mathematics, 1988, 40, 491-505.	0.8	2
154	A theorem in probability and its applications in multidimensional signal processing. IEEE Transactions on Signal Processing, 1996, 44, 3167-3169.	5.3	2
155	A kind of urn model for adaptive sequential design. Acta Mathematica Scientia, 2001, 21, 224-228.	1.0	2
156	Important ECG diagnosis-aiding indices of ventricular septal defect children with or without congestive heart failure. Statistics in Medicine, 2001, 20, 1125-1141.	1.6	2
157	A Note on the Stochastic Dominance Test Statistics. SSRN Electronic Journal, 0, , .	0.4	2
158	Revisit of Sheppard corrections in linear regression. Science China Mathematics, 2010, 53, 1435-1451.	1.7	2
159	Weighted estimating equation: modified GEE in longitudinal data analysis. Frontiers of Mathematics in China, 2014, 9, 329-353.	0.7	2
160	Convergence rates of spectral distributions of large dimensional quaternion sample covariance matrices. Journal of the Korean Statistical Society, 2015, 44, 28-44.	0.4	2
161	A central limit theorem for sums of functions of residuals in a high-dimensional regression model with an application to variance homoscedasticity test. Test, 2018, 27, 896-920.	1.1	2
162	The Impact of the Global Financial Crisis on the Efficiency and Performance of Latin American Stock Markets. SSRN Electronic Journal, 0, , .	0.4	2

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163	Invariant test based on the modified correction to LRT for the equality of two high-dimensional covariance matrices. Electronic Journal of Statistics, 2019, 13, .	0.7	2
164	On LR simultaneous test of high-dimensional mean vector and covariance matrix under non-normality. Statistics and Probability Letters, 2019, 145, 338-344.	0.7	2
165	Convergence rate of eigenvector empirical spectral distribution of large Wigner matrices. Statistical Papers, 2019, 60, 983-1015.	1.2	2
166	Approximation of the power functions of Roy's largest root test under general spiked alternatives. Random Matrices: Theory and Application, 2021, 10, 2150006.	1.1	2
167	Partial generalized four moment theorem revisited. Bernoulli, 2021, 27, .	1.3	2
168	Inadmissibility of the maximum likelihood estimator in the sequential estimation of the size of a population. Biometrika, 1991, 78, 817-823.	2.4	1
169	A note on the conditional distribution of X when $|X - y|$ is given. Statistics and Probability Letters, 1994, 19, 217-219.	0.7	1
170	Solution to Dalal and Mallows conjecture on monotone property of the joint distribution of order statistics. Statistics and Probability Letters, 2002, 59, 29-35.	0.7	1
171	Convergence rate of the best-r-point-average estimator for the maximizer of a nonparametric regression function. Journal of Multivariate Analysis, 2003, 84, 319-334.	1.0	1
172	Mean-Variance Ratio Test, a Complement of Coefficients of Variation Test and Sharpe Ratio Test. SSRN Electronic Journal, 0, , .	0.4	1
173	Test on the linear combinations of covariance matrices in high-dimensional data. Statistical Papers, 2021, 62, 701-719.	1.2	1
174	Exact and approximate computation of critical values of the largest root test in high dimension. Communications in Statistics Part B: Simulation and Computation, 0, , 1-17.	1.2	1
175	CLT for linear spectral statistics of large dimensional sample covariance matrices with dependent data. Statistical Papers, 2022, 63, 605-664.	1.2	1
176	CIRCULAR LAW. , 2008, , .		1
177	Revisiting the Hiemstra-Jones Test. SSRN Electronic Journal, 0, , .	0.4	1
178	Asymptotics of adaptive design with two alternating generating matrices. Journal of Statistical Planning and Inference, 2006, 136, 4043-4058.	0.6	0
179	Inference and Prediction in Large Dimensions by BOSC, D. and BLANKE, D.. Biometrics, 2008, 64, 1303-1304.	1.4	0
180	Inequalities Related to Commonly Used Distributions. , 2010, , 9-22.		0

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181	Limit theorems for functions of marginal quantiles. Bernoulli, 2011, 17, .	1.3	0
182	Profiteering from the Internet Bubble by Using Mean-Variance-Ratio Test. SSRN Electronic Journal, 0, , .	0.4	0
183	Mean Variance Analysis of Asian Hedge Funds. , 2014, , 461-482.		0
184	A tribute to P.R. Krishnaiah. Journal of Multivariate Analysis, 2021, , 104828.	1.0	0
185	Reduction of Dimensionality. , 2003, , 55-73.		0
186	ASYMPTOTIC PROPERTIES OF ADAPTIVE DESIGNS FOR CLINICAL TRIALS WITH DELAYED RESPONSE. , 2008, , .		0
187	The broken sample problem. , 2008, , .		0
188	An Improvement of the Sharpe-Ratio Test on Small Samples -- Mean-Variance Ratio Test. SSRN Electronic Journal, 0, , .	0.4	0
189	Estimates of the Difference of Two Distribution Functions. , 2010, , 29-36.		0
190	Inequalities Related to Associative Variables. , 2010, , 149-157.		0
191	Inequalities Related to Mixing Sequences. , 2010, , 130-148.		0
192	Moment Estimates of (Maximum of) Sums of Random Variables. , 2010, , 97-129.		0
193	Exponential Type Estimates of Probabilities. , 2010, , 67-83.		0
194	Elementary Inequalities of Probabilities of Events. , 2010, , 1-8.		0
195	Asset Performance Evaluation with the Mean-Variance Ratio. SSRN Electronic Journal, 0, , .	0.4	0
196	A Remark for the Admissibility of Rao's U-test. Journal of Modern Applied Statistical Methods, 2017, 16, 486-488.	0.2	0
197	RDS free CLT for spiked eigenvalues of high-dimensional covariance matrices. Statistics and Probability Letters, 2022, , 109501.	0.7	0