Zhidong Bai

List of Publications by Year
in descending order

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197	6,778	109321	79698
papers	citations	35 h-index	73 g-index

220	220	220	2121
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	CLT for linear spectral statistics of large dimensional sample covariance matrices with dependent data. Statistical Papers, 2022, 63, 605-664.	1.2	1
2	Spectrally-Corrected Estimation for High-Dimensional Markowitz Mean-Variance Optimization. Econometrics and Statistics, 2022, 24, 133-150.	0.8	5
3	RDS free CLT for spiked eigenvalues of high-dimensional covariance matrices. Statistics and Probability Letters, 2022, , 109501.	0.7	0
4	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
5	Test on the linear combinations of covariance matrices in high-dimensional data. Statistical Papers, 2021, 62, 701-719.	1.2	1
6	Approximation of the power functions of Royâ€™s largest root test under general spiked alternatives. Random Matrices: Theory and Application, 2021, 10, 2150006.	1.1	2
7	Generalized four moment theorem and an application to CLT for spiked eigenvalues of high-dimensional covariance matrices. Bernoulli, 2021, 27, .	1.3	8
8	Large-dimensional random matrix theory and its applications in deep learning and wireless communications. Random Matrices: Theory and Application, 2021, 10, .	1.1	4
9	A tribute to P.R. Krishnaiah. Journal of Multivariate Analysis, 2021, , 104828.	1.0	0
10	Partial generalized four moment theorem revisited. Bernoulli, 2021, 27, .	1.3	2
11	Learning block structures in U-statistic-based matrices. Biometrika, 2021, 108, 933-946.	2.4	3
12	Bayesian statistical inference based on rounded data. Communications in Statistics Part B: Simulation and Computation, 2020, 49, 135-146.	1.2	4
13	A modified BDS test. Statistics and Probability Letters, 2020, 164, 108794.	0.7	4
14	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
15	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
16	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
17	Matrix Integral Approach to MIMO Mutual Information Statistics in High-SNR Regime. Entropy, 2019, 21, 1071.	2.2	3
18	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

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19	Convergence rate of eigenvector empirical spectral distribution of large Wigner matrices. Statistical Papers, 2019, 60, 983-1015.	1.2	2
20	Central limit theorem for linear spectral statistics of large dimensional separable sample covariance matrices. Bernoulli, 2019, 25, .	1.3	5
21	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
22	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
23	Estimating the Number of Sources in Magnetoencephalography Using Spiked Population Eigenvalues. Journal of the American Statistical Association, 2018, 113, 505-518.	3.1	8
24	Limiting behavior of eigenvalues in high-dimensional MANOVA via RMT. Annals of Statistics, 2018, 46, .	2.6	7
25	A new test of multivariate nonlinear causality. PLoS ONE, 2018, 13, e0185155.	2.5	31
26	Multi-sample test for high-dimensional covariance matrices. Communications in Statistics - Theory and Methods, 2018, 47, 3161-3177.	1.0	8
27	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
28	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
29	CLT for eigenvalue statistics of large-dimensional general Fisher matrices with applications. Bernoulli, 2017, 23, .	1.3	12
30	Test on the linear combinations of mean vectors in high-dimensional data. Test, 2017, 26, 188-208.	1.1	9
31	A Remark for the Admissibility of Raoâ€™s U-test. Journal of Modern Applied Statistical Methods, 2017, 16, 486-488.	0.2	0
32	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
33	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
34	On the Semicircular Law of Large-Dimensional Random Quaternion Matrices. Journal of Theoretical Probability, 2016, 29, 1100-1120.	0.8	12
35	Convergence of the empirical spectral distribution function of Beta matrices. Bernoulli, 2015, 21, .	1.3	8
36	Strong limit of the extreme eigenvalues of a symmetrized auto-cross covariance matrix. Annals of Applied Probability, 2015, 25, .	1.3	4

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37	CLT for linear spectral statistics of a rescaled sample precision matrix. Random Matrices: Theory and Application, 2015, 04, 1550014.	1.1	7
38	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
39	Extreme eigenvalues of large dimensional quaternion sample covariance matrices. Journal of Statistical Planning and Inference, 2015, 159, 1-14.	0.6	7
40	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
41	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
42	Functional CLT of eigenvectors for large sample covariance matrices. Statistical Papers, 2015, 56, 23-60.	1.2	6
43	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
44	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
45	Weighted estimating equation: modified GEE in longitudinal data analysis. Frontiers of Mathematics in China, 2014, 9, 329-353.	0.7	2
46	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
47	Inference on multiple correlation coefficients with moderately high dimensional data. Biometrika, 2014, 101, 748-754.	2.4	11
48	Mean Variance Analysis of Asian Hedge Funds. , 2014, , 461-482.		0
49	Strong representation of weak convergence. Science China Mathematics, 2014, 57, 2399-2406.	1.7	5
50	Limiting spectral distribution of a symmetrized auto-cross covariance matrix. Annals of Applied Probability, 2014, 24, .	1.3	26
51	Asymptotic error bounds for kernel-based NystrÃ¶m low-rank approximation matrices. Journal of Multivariate Analysis, 2013, 120, 102-119.	1.0	6
52	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
53	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
54	Testing linear hypotheses in high-dimensional regressions. Statistics, 2013, 47, 1207-1223.	0.6	20

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55	Analysis of rounded data in measurement error regression. Journal of the Korean Statistical Society, 2013, 42, 415-429.	0.4	3
56	Testing the independence of sets of large-dimensional variables. Science China Mathematics, 2013, 56, 135-147.	1.7	30
57	Convergence rates of eigenvector empirical spectral distribution of large dimensional sample covariance matrix. Annals of Statistics, 2013, 41, .	2.6	11
58	ESTIMATION OF SPIKED EIGENVALUES IN SPIKED MODELS. Random Matrices: Theory and Application, 2012, 01, 1150011.	1.1	24
59	Prospect Performance Evaluation: Making a Case for a Non-asymptotic UMPU Test. Journal of Financial Econometrics, 2012, 10, 703-732.	1.5	44
60	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
61	Analysis of rounded data in mixture normal model. Statistical Papers, 2012, 53, 895-914.	1.2	7
62	Rounded data analysis based on ranked set sample. Statistical Papers, 2012, 53, 439-455.	1.2	6
63	On sample eigenvalues in a generalized spiked population model. Journal of Multivariate Analysis, 2012, 106, 167-177.	1.0	78
64	Convergence rates to the Marchenkoâ€“Pastur type distribution. Stochastic Processes and Their Applications, 2012, 122, 68-92.	0.9	7
65	Limiting Behavior of Eigenvectors of Large Wigner Matrices. Journal of Statistical Physics, 2012, 146, 519-549.	1.2	15
66	Asymptotic properties of eigenmatrices of a large sample covariance matrix. Annals of Applied Probability, 2011, 21, .	1.3	36
67	Limit theorems for functions of marginal quantiles. Bernoulli, 2011, 17, .	1.3	0
68	Test statistics for prospect and Markowitz stochastic dominances with applications. Econometrics Journal, 2011, 14, 278-303.	2.3	61
69	Analysis of accumulated rounding errors in autoregressive processes. Journal of Time Series Analysis, 2011, 32, 518-530.	1.2	6
70	Eigen-Inference for Energy Estimation of Multiple Sources. IEEE Transactions on Information Theory, 2011, 57, 2420-2439.	2.4	37
71	Rounded data analysis based on multi-layer ranked set sampling. Acta Mathematica Sinica, English Series, 2011, 27, 2507-2518.	0.6	4
72	Multivariate causality tests with simulation and application. Statistics and Probability Letters, 2011, 81, 1063-1071.	0.7	33

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73	The meanâ€“variance ratio testâ€”A complement to the coefficient of variation test and the Sharpe ratio test. Statistics and Probability Letters, 2011, 81, 1078-1085.	0.7	43
74	Super efficient frequency estimation. Journal of Statistical Planning and Inference, 2011, 141, 2576-2588.	0.6	15
75	Probability Inequalities. , 2011, , .		35
76	A Note on Rate of Convergence in Probability to Semicircular Law. Electronic Journal of Probability, 2011, 16, .	1.0	8
77	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
78	Multivariate linear and nonlinear causality tests. Mathematics and Computers in Simulation, 2010, 81, 5-17.	4.4	82
79	Analysis of rounded data from dependent sequences. Annals of the Institute of Statistical Mathematics, 2010, 62, 1143-1173.	0.8	15
80	Revisit of Sheppard corrections in linear regression. Science China Mathematics, 2010, 53, 1435-1451.	1.7	2
81	Rank regression for analysis of clustered data: A natural induced smoothing approach. Computational Statistics and Data Analysis, 2010, 54, 1036-1050.	1.2	18
82	ON ESTIMATION OF THE POPULATION SPECTRAL DISTRIBUTION FROM A HIGHâ€ÐIMENSIONAL SAMPLE COVARIANCE MATRIX. Australian and New Zealand Journal of Statistics, 2010, 52, 423-437.	0.9	37
83	Making Markowitz's Portfolio Optimization Theory Practically Useful. SSRN Electronic Journal, 2010, , .	0.4	4
84	Spectral Analysis of Large Dimensional Random Matrices. Springer Series in Statistics, 2010, , .	0.9	683
85	Functional CLT for sample covariance matrices. Bernoulli, 2010, 16, .	1.3	14
86	Probability Inequalities of Random Variables. , 2010, , 37-50.		6
87	Inequalities Related to Commonly Used Distributions. , 2010, , 9-22.		0
88	Inequalities about Stochastic Processes and Banach Space Valued Random Variables. , 2010, , 158-181.		6
89	Estimates of the Difference of Two Distribution Functions. , 2010, , 29-36.		0
90	Inequalities Related to Associative Variables. , 2010, , 149-157.		0

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91	Inequalities Related to Mixing Sequences. , 2010, , 130-148.		0
92	Moment Estimates of (Maximum of) Sums of Random Variables. , 2010, , 97-129.		0
93	Exponential Type Estimates of Probabilities. , 2010, , 67-83.		0
94	Elementary Inequalities of Probabilities of Events. , 2010, , 1-8.		0
95	Statistical analysis for rounded data. Journal of Statistical Planning and Inference, 2009, 139, 2526-2542.	0.6	19
96	ENHANCEMENT OF THE APPLICABILITY OF MARKOWITZ'S PORTFOLIO OPTIMIZATION BY UTILIZING RANDOM MATRIX THEORY. Mathematical Finance, 2009, 19, 639-667.	1.8	162
97	Corrections to LRT on large-dimensional covariance matrix by RMT. Annals of Statistics, 2009, 37, .	2.6	160
98	On the Markowitz meanâ€“variance analysis of self-financing portfolios. Risk and Decision Analysis, 2009, 1, 35-42.	0.4	45
99	CLT for Linear Spectral Statistics of Wigner matrices. Electronic Journal of Probability, 2009, 14, .	1.0	24
100	Random Matrix Theory and Its Applications. Lecture Notes Series, Institute for Mathematical Sciences, 2009, , .	0.2	8
101	Inference and Prediction in Large Dimensions by BOSC, D. and BLANKE, D.. Biometrics, 2008, 64, 1303-1304.	1.4	0
102	METHODOLOGIES IN SPECTRAL ANALYSIS OF LARGE DIMENSIONAL RANDOM MATRICES, A REVIEW. , 2008, , .		157
103	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
104	CIRCULAR LAW. , 2008, , .		1
105	ASYMPTOTIC PROPERTIES OF ADAPTIVE DESIGNS FOR CLINICAL TRIALS WITH DELAYED RESPONSE. , 2008, , .		0
106	The broken sample problem. , 2008, , .		0
107	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
108	On asymptotics of eigenvectors of large sample covariance matrix. Annals of Probability, 2007, 35, .	1.8	81

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109	Semicircle Law for Hadamard Products. SIAM Journal on Matrix Analysis and Applications, 2007, 29, 473-495.	1.4	8
110	On the signal-to-interference ratio of CDMA systems in wireless communications. Annals of Applied Probability, 2007, 17, .	1.3	27
111	Asymptotic Performance of MMSE Receivers for Large Systems Using Random Matrix Theory. IEEE Transactions on Information Theory, 2007, 53, 4173-4190.	2.4	68
112	On limit theorem for the eigenvalues of product of two random matrices. Journal of Multivariate Analysis, 2007, 98, 76-101.	1.0	18
113	Asymptotics of adaptive design with two alternating generating matrices. Journal of Statistical Planning and Inference, 2006, 136, 4043-4058.	0.6	0
114	Rooted edges of a minimal directed spanning tree on random points. Advances in Applied Probability, 2006, 38, 1-30.	0.7	9
115	The broken sample problem. Probability Theory and Related Fields, 2005, 131, 528-552.	1.8	7
116	Maxima in hypercubes. Random Structures and Algorithms, 2005, 27, 290-309.	1.1	32
117	HIGH DIMENSIONAL DATA ANALYSIS. Cosmos, 2005, 01, 17-27.	0.4	8
118	Asymptotics in randomized urn models. Annals of Applied Probability, 2005, 15, .	1.3	69
119	On the convergence of the spectral empirical process of Wigner matrices. Bernoulli, 2005, 11, .	1.3	63
120	A chi-square test for dimensionality with non-Gaussian data. Journal of Multivariate Analysis, 2004, 88, 109-117.	1.0	10
121	CLT for linear spectral statistics of large-dimensional sample covariance matrices. Annals of Probability, 2004, 32, 553.	1.8	315
122	Ranked Set Sampling. Lecture Notes in Statistics, 2004, , .	0.2	204
123	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
124	On the theory of ranked-set sampling and its ramifications. Journal of Statistical Planning and Inference, 2003, 109, 81-99.	0.6	28
125	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
126	Convergence Rates of Spectral Distributions of Large Sample Covariance Matrices. SIAM Journal on Matrix Analysis and Applications, 2003, 25, 105-127.	1.4	35

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127	Reduction of Dimensionality. , 2003, , 55-73.		0
128	An Adaptive Design for Multi-Arm Clinical Trials. Journal of Multivariate Analysis, 2002, 81, 1-18.	1.0	29
129	R-estimation in Autoregression with Square-Integrable Score Function. Journal of Multivariate Analysis, 2002, 81, 167-186.	1.0	10
130	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
131	Title is missing!. Annals of the Institute of Statistical Mathematics, 2002, 54, 719-730.	0.8	14
132	Gaussian approximation theorems for urn models and their applications. Annals of Applied Probability, 2002, 12, .	1.3	36
133	A kind of urn model for adaptive sequential design. Acta Mathematica Scientia, 2001, 21, 224-228.	1.0	2
134	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
135	Marcinkiewicz strong laws for linear statistics. Statistics and Probability Letters, 2000, 46, 105-112.	0.7	74
136	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
137	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
138	Model selection with data-oriented penalty. Journal of Statistical Planning and Inference, 1999, 77, 103-117.	0.6	25
139	Asymptotic theorems for urn models with nonhomogeneous generating matrices. Stochastic Processes and Their Applications, 1999, 80, 87-101.	0.9	60
140	A paradox in least-squares estimation of linear regression models. Statistics and Probability Letters, 1999, 42, 167-174.	0.7	5
141	Remarks on the Convergence Rate of the Spectral Distributions of Wigner Matrices. Journal of Theoretical Probability, 1999, 12, 301-311.	0.8	12
142	Exact Separation of Eigenvalues of Large Dimensional Sample Covariance Matrices. Annals of Probability, 1999, 27, 1536.	1.8	92
143	Normal approximations of the number of records in geometrically distributed random variables. Random Structures and Algorithms, 1998, 13, 319-334.	1.1	16
144	Probabilistic analysis on the splitting-shooting method for image transformations. Journal of Computational and Applied Mathematics, 1998, 94, 69-121.	2.0	4

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145	On the variance of the number of maxima in random vectors and its applications. Annals of Applied Probability, 1998, 8, 886.	1.3	29
146	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
147	Circular law. Annals of Probability, 1997, 25, 494.	1.8	146
148	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
149	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
150	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
151	GeneralM-Estimation. Journal of Multivariate Analysis, 1997, 63, 119-135.	1.0	42
152	Error bound in a central limit theorem of double-indexed permutation statistics. Annals of Statistics, 1997, 25, .	2.6	10
153	A theorem in probability and its applications in multidimensional signal processing. IEEE Transactions on Signal Processing, 1996, 44, 3167-3169.	5.3	2
154	Mixtures of Global and Local Edgeworth Expansions and Their Applications. Journal of Multivariate Analysis, 1996, 59, 282-307.	1.0	18
155	Some New Results on Covariances Involving Order Statistics from Dependent Random Variables. Journal of Multivariate Analysis, 1996, 59, 308-316.	1.0	3
156	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
157	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
158	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
159	A note on the conditional distribution of X when |X â˜' y| is given. Statistics and Probability Letters, 1994, 19, 217-219.	0.7	1
160	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
161	Convergence Rate of Expected Spectral Distributions of Large Random Matrices. Part II. Sample Covariance Matrices. Annals of Probability, 1993, 21, 649.	1.8	66
162	Limit of the Smallest Eigenvalue of a Large Dimensional Sample Covariance Matrix. Annals of Probability, 1993, 21, 1275.	1.8	336

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163	Convergence Rate of Expected Spectral Distributions of Large Random Matrices. Part I. Wigner Matrices. Annals of Probability, 1993, 21, 625.	1.8	105
164	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
165	Edgeworth expansions for errors-in-variables models. Journal of Multivariate Analysis, 1992, 42, 226-244.	1.0	8
166	Edgeworth Expansion of a Function of Sample Means. Annals of Statistics, 1991, 19, 1295.	2.6	20
167	Inadmissibility of the maximum likelihood estimator in the sequential estimation of the size of a population. Biometrika, 1991, 78, 817-823.	2.4	1
168	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
169	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
170	Reconstruction of the shape and size of objects from two orthogonal projections. Mathematical and Computer Modelling, 1989, 12, 267-275.	2.0	4
171	Reconstruction of the left ventricle from two orthogonal projections. Computer Vision, Graphics, and Image Processing, 1989, 47, 165-188.	1.0	13
172	Statistical analysis of dyadic stationary processes. Annals of the Institute of Statistical Mathematics, 1989, 41, 205-225.	0.8	4
173	A Theorem of Feller Revisited. Annals of Probability, 1989, 17, 385.	1.8	11
174	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
175	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
176	A note on the largest eigenvalue of a large dimensional sample covariance matrix. Journal of Multivariate Analysis, 1988, 26, 166-168.	1.0	113
177	Kernel estimators of density function of directional data. Journal of Multivariate Analysis, 1988, 27, 24-39.	1.0	74
178	On determination of the order of an autoregressive model. Journal of Multivariate Analysis, 1988, 27, 40-52.	1.0	4
179	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
180	Convergence to the Semicircle Law. Annals of Probability, 1988, 16, 863.	1.8	69

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181	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
182	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
183	On the maximum-likelihood estimator for the location parameter of a cauchy distribution. Canadian Journal of Statistics, 1987, 15, 137-146.	0.9	13
184	Limiting properties of large system of random linear equations. Probability Theory and Related Fields, 1986, 73, 539-553.	1.8	2
185	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
186	A Note on the Stochastic Dominance Test Statistics. SSRN Electronic Journal, 0, , .	0.4	2
187	Mean-Variance Ratio Test, a Complement of Coefficients of Variation Test and Sharpe Ratio Test. SSRN Electronic Journal, 0, , .	0.4	1
188	Profiteering from the Internet Bubble by Using Mean-Variance-Ratio Test. SSRN Electronic Journal, 0, , .	0.4	0
189	The Impact of the Global Financial Crisis on the Efficiency and Performance of Latin American Stock Markets. SSRN Electronic Journal, 0, , .	0.4	2
190	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
191	Test Statistics for Prospect and Markowitz Stochastic Dominances with Applications. SSRN Electronic Journal, 0, , .	0.4	15
192	Revisiting the Hiemstra-Jones Test. SSRN Electronic Journal, 0, , .	0.4	1
193	A Note on the Mean-Variance Analysis of Self-Financing Portfolios. SSRN Electronic Journal, 0, , .	0.4	24
194	An Improvement of the Sharpe-Ratio Test on Small Samples -- Mean-Variance Ratio Test. SSRN Electronic Journal, 0, , .	0.4	0
195	Multivariate Linear and Non-Linear Causality Tests. SSRN Electronic Journal, 0, , .	0.4	6
196	Asset Performance Evaluation with the Mean-Variance Ratio. SSRN Electronic Journal, 0, , .	0.4	0
197	Prospect Performance Evaluation: Making a Case for a Non-Asymptotic UMPU Test. SSRN Electronic Journal, 0, , .	0.4	4