Keming Yu

List of Publications by Year
in descending order

47 papers	3,267 citations	430874 18 h-index	223800 46 g-index
47 all docs	47 docs citations	47 times ranked	2226 citing authors

#	Article	IF	Citations
1	Bayesian quantile regression. Statistics and Probability Letters, 2001, 54, 437-447.	0.7	655
2	The effects of FDI, economic growth and energy consumption on carbon emissions in ASEAN-5: Evidence from panel quantile regression. Economic Modelling, 2016, 58, 237-248.	3.8	604
3	Quantile regression: applications and current research areas. Journal of the Royal Statistical Society: Series D (the Statistician), 2003, 52, 331-350.	0.2	461
4	Local Linear Quantile Regression. Journal of the American Statistical Association, 1998, 93, 228-237.	3.1	446
5	Single-index quantile regression. Journal of Multivariate Analysis, 2010, 101, 1607-1621.	1.0	143
6	Democracy, Financial Openness, and Global Carbon Dioxide Emissions: Heterogeneity Across Existing Emission Levels. World Development, 2015, 66, 189-207.	4.9	122
7	Local Linear Quantile Regression. Journal of the American Statistical Association, 1998, 93, 228.	3.1	96
8	Bayesian adaptive Lasso quantile regression. Statistical Modelling, 2012, 12, 279-297.	1.1	95
9	Bayesian analysis of a Tobit quantile regression model. Journal of Econometrics, 2007, 137, 260-276.	6.5	92
10	Conjugate priors and variable selection for Bayesian quantile regression. Computational Statistics and Data Analysis, 2013, 64, 209-219.	1.2	44
11	Inference Under Progressively Type II Right-Censored Sampling for Certain Lifetime Distributions. Technometrics, 2010, 52, 453-460.	1.9	41
12	Variable selection in quantile regression via Gibbs sampling. Journal of Applied Statistics, 2012, 39, 799-813.	1.3	41
13	Bayesian lasso binary quantile regression. Computational Statistics, 2013, 28, 2861-2873.	1.5	40
14	Optimum plan for step-stress model with progressive type-II censoring. Test, 2009, 18, 115-135.	1.1	33
15	New Inference for Constant-Stress Accelerated Life Tests With Weibull Distribution and Progressively Type-II Censoring. IEEE Transactions on Reliability, 2014, 63, 807-815.	4.6	33
16	A large CVaR-based portfolio selection model with weight constraints. Economic Modelling, 2016, 59, 436-447.	3.8	28
17	A Simple and Adaptive Dispersion Regression Model for Count Data. Entropy, 2018, 20, 142.	2.2	21
18	The heterogeneous response of the stock market to emission allowance price: evidence from quantile regression. Carbon Management, 2018, 9, 277-289.	2.4	21

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19	Quantile regression with group lasso for classification. Advances in Data Analysis and Classification, 2016, 10, 375-390.	1.4	20
20	Automatic Bayesian quantile regression curve fitting. Statistics and Computing, 2009, 19, 271-281.	1.5	18
21	Composite quantile regression for massive datasets. Statistics, 2018, 52, 980-1004.	0.6	18
22	A non-parametric CUSUM control chart for process distribution change detection and change type diagnosis. International Journal of Production Research, 2021, 59, 1166-1186.	7.5	16
23	Quantile regression using RJMCMC algorithm. Computational Statistics and Data Analysis, 2002, 40, 303-315.	1.2	15
24	Bayesian analysis of a multiple-recapture model. Communications in Statistics - Theory and Methods, 1995, 24, 2229-2247.	1.0	14
25	A general method to the strong law of large numbers and its applications. Statistics and Probability Letters, 2008, 78, 794-803.	0.7	13
26	Prior elicitation for mixed quantile regression with an allometric model. Environmetrics, 2011, 22, 911-920.	1.4	12
27	Improved double kernel local linear quantile regression. Statistical Modelling, 2007, 7, 377-389.	1.1	11
28	Nonparametric conditional autoregressive expectile model via neural network with applications to estimating financial risk. Applied Stochastic Models in Business and Industry, 2016, 32, 882-908.	1.5	11
29	An Efficient Mixed-Model for Screening Differentially Expressed Genes of Breast Cancer Based on LR-RF. IEEE/ACM Transactions on Computational Biology and Bioinformatics, 2019, 16, 124-130.	3.0	11
30	New estimating equation approaches with application in lifetime data analysis. Annals of the Institute of Statistical Mathematics, 2013, 65, 589-615.	0.8	10
31	Modelling financial time series with SEMIFAR GARCH model. IMA Journal of Management Mathematics, 2007, 18, 395-412.	1.6	9
32	Comment on Article by Spokoiny, Wang and Härdle. Journal of Statistical Planning and Inference, 2013, 143, 1140-1144.	0.6	9
33	A comparative study for robust canonical correlation methods. Journal of Statistical Computation and Simulation, 2013, 83, 692-720.	1.2	8
34	Inference on the Kumaraswamy distribution. Communications in Statistics - Theory and Methods, 2017, 46, 2079-2090.	1.0	8
35	Mixed data sampling expectile regression with applications to measuring financial risk. Economic Modelling, 2020, 91, 469-486.	3.8	8
36	Statistical methods for body mass index: A selective review. Statistical Methods in Medical Research, 2018, 27, 798-811.	1.5	7

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37	Single-index composite quantile regression for massive data. Journal of Multivariate Analysis, 2020, 180, 104669.	1.0	7
38	Smoothing quantile regression for a distributed system. Neurocomputing, 2021, 466, 311-326.	5.9	5
39	Flight-to-quality or not? Evidence from China's green bond and green equity markets during COVID-19 crisis. Applied Economics Letters, 0, , 1-7.	1.8	5
40	Binary quantile regression and variable selection: A new approach. Econometric Reviews, 2019, 38, 679-694.	1.1	4
41	Dynamic Dependence Structure between Chinese Stock Market Returns and RMB Exchange Rates. Emerging Markets Finance and Trade, 2019, 55, 3553-3574.	3.1	3
42	Uniformly asymptotic normality of sample quantiles estimator for linearly negative quadrant dependent samples. Journal of Inequalities and Applications, 2018, 2018, 196.	1.1	2
43	Improved local quantile regression. Statistical Modelling, 2019, 19, 501-523.	1.1	2
44	Influencing Factors and Countermeasures of the Health of Residents in the City Clusters along the Middle Reaches of the Yangtze River. Healthcare (Switzerland), 2020, 8, 93.	2.0	2
45	Heteroscedastic and heavy-tailed regression with mixtures of skew Laplace normal distributions. Journal of Statistical Computation and Simulation, 2019, 89, 3213-3240.	1.2	1
46	A Discrete Density Approach to Bayesian Quantile and Expectile Regression with Discrete Responses. Journal of Statistical Theory and Practice, 2021, 15, 1.	0.5	1
47	Modeling tails for collinear data with outliers in the English Longitudinal Study of Ageing: Quantile profile regression. Biometrical Journal, 2020, 62, 916-931.	1.0	1