Xinyu Zhang

List of Publications by Year
in descending order

60 papers	1,574 citations	394421 19 h-index	345221 36 g-index
60 all docs	60 docs citations	60 times ranked	424 citing authors

#	Article	IF	Citations
1	Least squares model averaging by Mallows criterion. Journal of Econometrics, 2010, 156, 277-283.	6.5	218
2	Optimal Weight Choice for Frequentist Model Average Estimators. Journal of the American Statistical Association, 2011, 106, 1053-1066.	3.1	175
3	Focused information criterion and model averaging for generalized additive partial linear models. Annals of Statistics, 2011, 39, .	2.6	130
4	Optimal Model Averaging Estimation for Generalized Linear Models and Generalized Linear Mixed-Effects Models. Journal of the American Statistical Association, 2016, 111, 1775-1790.	3.1	103
5	Model averaging by jackknife criterion in models with dependent data. Journal of Econometrics, 2013, 174, 82-94.	6.5	99
6	Focused Information Criteria, Model Selection, and Model Averaging in a Tobit Model With a Nonzero Threshold. Journal of Business and Economic Statistics, 2012, 30, 132-142.	2.9	70
7	Frequentist model averaging estimation: a review. Journal of Systems Science and Complexity, 2009, 22, 732-748.	2.8	62
8	A Mallows-Type Model Averaging Estimator for the Varying-Coefficient Partially Linear Model. Journal of the American Statistical Association, 2019, 114, 882-892.	3.1	49
9	Weighted average least squares estimation with nonspherical disturbances and an application to the Hong Kong housing market. Computational Statistics and Data Analysis, 2011, 55, 1331-1341.	1.2	40
10	INFERENCE AFTER MODEL AVERAGING IN LINEAR REGRESSION MODELS. Econometric Theory, 2019, 35, 816-841.	0.7	38
11	Empirical Likelihoodâ€Based Inferences for Generalized Partially Linear Models. Scandinavian Journal of Statistics, 2009, 36, 433-443.	1.4	37
12	Parsimonious Model Averaging With a Diverging Number of Parameters. Journal of the American Statistical Association, 2020, 115, 972-984.	3.1	37
13	Frequentist model averaging for multinomial and ordered logit models. International Journal of Forecasting, 2014, 30, 118-128.	6.5	27
14	Time-varying model averaging. Journal of Econometrics, 2021, 222, 974-992.	6.5	27
15	Model averaging prediction by <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e2762" altimg="si681.svg"><mml:mi>K</mml:mi></mml:math>-fold cross-validation. Journal of Econometrics, 2023, 235, 280-301.	6.5	27
16	Adaptively combined forecasting for discrete response time series. Journal of Econometrics, 2013, 176, 80-91.	6.5	26
17	Model averaging based on Kullback-Leibler distance. Statistica Sinica, 2015, 25, 1583-1598.	0.3	23
18	Frequentist model averaging for threshold models. Annals of the Institute of Statistical Mathematics, 2019, 71, 275-306.	0.8	22

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19	Versatile HAR model for realized volatility: A least square model averaging perspective. Journal of Management Science and Engineering, 2019, 4, 55-73.	2.8	21
20	On the Use of Model Averaging in Tourism Research. Annals of Tourism Research, 2009, 36, 525-532.	6.4	20
21	Consistency of model averaging estimators. Economics Letters, 2015, 130, 120-123.	1.9	19
22	Model averaging with covariates that are missing completely at random. Economics Letters, 2013, 121, 360-363.	1.9	17
23	A Demand Forecasting Method Based on Stochastic Frontier Analysis and Model Average: An Application in Air Travel Demand Forecasting. Journal of Systems Science and Complexity, 2019, 32, 615-633.	2.8	17
24	Model averaging based on leave-subject-out cross-validation for vector autoregressions. Journal of Econometrics, 2019, 209, 35-60.	6.5	16
25	Forecasting Bitcoin realized volatility by exploiting measurement error under model uncertainty. Journal of Empirical Finance, 2021, 62, 179-201.	1.8	15
26	Social media sentiment, model uncertainty, and volatility forecasting. Economic Modelling, 2021, 102, 105556.	3.8	15
27	On the Selection of Ordinary Differential Equation Models with Application to Predator-Prey Dynamical Models. Biometrics, 2015, 71, 131-138.	1.4	14
28	Model averaging with averaging covariance matrix. Economics Letters, 2016, 145, 214-217.	1.9	13
29	On the dominance of Mallows model averaging estimator over ordinary least squares estimator. Economics Letters, 2016, 142, 69-73.	1.9	13
30	To pool or not to pool: What is a good strategy for parameter estimation and forecasting in panel regressions?. Journal of Applied Econometrics, 2019, 34, 724-745.	2.3	12
31	Model averaging estimators for the stochastic frontier model. Journal of Productivity Analysis, 2019, 51, 91-103.	1.6	11
32	Model averaging for interval-valued data. European Journal of Operational Research, 2022, 301, 772-784.	5.7	11
33	Linear Model Selection When Covariates Contain Errors. Journal of the American Statistical Association, 2017, 112, 1553-1561.	3.1	10
34	Model averaging for multivariate multiple regression models. Statistics, 2018, 52, 205-227.	0.6	10
35	A NEW STUDY ON ASYMPTOTIC OPTIMALITY OF LEAST SQUARES MODEL AVERAGING. Econometric Theory, 2021, 37, 388-407.	0.7	10
36	Optimal model averaging for divergent-dimensional Poisson regressions. Econometric Reviews, 2022, 41, 775-805.	1.1	10

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37	DETECTING FINANCIAL DATA DEPENDENCE STRUCTURE BY AVERAGING MIXTURE COPULAS. Econometric Theory, 2019, 35, 777-815.	0.7	9
38	Optimal model averaging based on forward-validation. Journal of Econometrics, 2023, 237, 105295.	6.5	9
39	A semiparametric generalized ridge estimator and link with model averaging. Econometric Reviews, 2017, 36, 370-384.	1.1	8
40	Asymptotic Properties and Information Criteria for Misspecified Generalized Linear Mixed Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2018, 80, 817-836.	2.2	8
41	MALMEM: Model Averaging in Linear Measurement Error Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2019, 81, 763-779.	2.2	8
42	Information based model selection criteria for generalized linear mixed models with unknown variance component parameters. Journal of Multivariate Analysis, 2013, 116, 245-262.	1.0	7
43	How Does the Market React to Corporate Philanthropic Behavior? â€"evidence from the COVID-19 Pandemic Shock. Emerging Markets Finance and Trade, 2021, 57, 1613-1627.	3.1	7
44	Estimating Varying Coefficients for Partial Differential Equation Models. Biometrics, 2017, 73, 949-959.	1.4	6
45	Model averaging in a multiplicative heteroscedastic model. Econometric Reviews, 2020, 39, 1100-1124.	1.1	6
46	Jackknife model averaging for highâ€dimensional quantile regression. Biometrics, 2023, 79, 178-189.	1.4	6
47	Frequentist model averaging for linear mixed-effects models. Frontiers of Mathematics in China, 2013, 8, 497-515.	0.7	5
48	A model averaging approach for the ordered probit and nested logit models with applications. Journal of Applied Statistics, 2018, 45, 3012-3052.	1.3	5
49	A class of model averaging estimators. Economics Letters, 2018, 162, 101-106.	1.9	4
50	Functional prediction through averaging estimated functional linear regression models. Biometrika, 0, , .	2.4	4
51	Selection Strategy for Covariance Structure of Random Effects in Linear Mixedâ€effects Models. Scandinavian Journal of Statistics, 2016, 43, 275-291.	1.4	3
52	Weighted-Average Least Squares Prediction. Econometric Reviews, 2016, 35, 1040-1074.	1.1	3
53	Reducing Simulation Input-Model Risk via Input Model Averaging. INFORMS Journal on Computing, 0, , .	1.7	3
54	Choice of weights in FMA estimators under general parametric models. Science China Mathematics, 2013, 56, 443-457.	1.7	2

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55	Model averaging estimation for high-dimensional covariance matrices with a network structure. Econometrics Journal, 2021, 24, 177-197.	2.3	2
56	Kernel Averaging Estimators. Journal of Business and Economic Statistics, 2023, 41, 157-169.	2.9	2
57	Multimodel inference based on smoothed information criteria. Science China Mathematics, 2021, 64, 2563-2578.	1.7	1
58	A modelâ€averaging treatment of multiple instruments in Poisson models with errors. Canadian Journal of Statistics, 2023, 51, 173-198.	0.9	1
59	Rank-Based Greedy Model Averaging for High-Dimensional Survival Data. Journal of the American Statistical Association, 2023, 118, 2658-2670.	3.1	1
60	WALS Prediction. SSRN Electronic Journal, 0, , .	0.4	0