Rong Chen

List of Publications by Year
in descending order

56 papers	4,511 citations	304743 22 h-index	214800 47 g-index
58 all docs	58 docs citations	58 times ranked	2344 citing authors

#	Article	IF	Citations
1	Sequential Monte Carlo Methods for Dynamic Systems. Journal of the American Statistical Association, 1998, 93, 1032-1044.	3.1	1,140
2	Sequential Monte Carlo Methods for Dynamic Systems. Journal of the American Statistical Association, 1998, 93, 1032.	3.1	920
3	Mixture Kalman filters. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2000, 62, 493-508.	2.2	432
4	Functional-Coefficient Autoregressive Models. Journal of the American Statistical Association, 1993, 88, 298-308.	3.1	330
5	Blind Deconvolution via Sequential Imputations. Journal of the American Statistical Association, 1995, 90, 567-576.	3.1	252
6	Functional-Coefficient Autoregressive Models. Journal of the American Statistical Association, 1993, 88, 298.	3.1	197
7	Nonlinear Additive ARX Models. Journal of the American Statistical Association, 1993, 88, 955-967.	3.1	131
8	A Review of Nonparametric Time Series Analysis. International Statistical Review, 1997, 65, 49-72.	1.9	113
9	Blind Deconvolution via Sequential Imputations. Journal of the American Statistical Association, 1995, 90, 567.	3.1	103
10	Rejection Control and Sequential Importance Sampling. Journal of the American Statistical Association, 1998, 93, 1022-1031.	3.1	99
11	Simultaneous wavelet estimation and deconvolution of reflection seismic signals. IEEE Transactions on Geoscience and Remote Sensing, 1996, 34, 377-384.	6.3	78
12	Adaptive Bayesian multiuser detection for synchronous CDMA with Gaussian and impulsive noise. IEEE Transactions on Signal Processing, 2000, 48, 2013-2028.	5.3	72
13	A Nonparametric Bayesian Framework for Short-Term Wind Power Probabilistic Forecast. IEEE Transactions on Power Systems, 2019, 34, 371-379.	6.5	70
14	Convergence analyses and comparisons of Markov chain Monte Carlo algorithms in digital communications. IEEE Transactions on Signal Processing, 2002, 50, 255-270.	5.3	67
15	Factor models for matrix-valued high-dimensional time series. Journal of Econometrics, 2019, 208, 231-248.	6.5	53
16	Nonlinear Additive ARX Models. Journal of the American Statistical Association, 1993, 88, 955.	3.1	42
17	Autoregressive models for matrix-valued time series. Journal of Econometrics, 2021, 222, 539-560.	6.5	41
18	An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512-1521.	3.1	35

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19	Constrained Factor Models for High-Dimensional Matrix-Variate Time Series. Journal of the American Statistical Association, 2020, 115, 775-793.	3.1	33
20	Generalized ARMA models with martingale difference errors. Journal of Econometrics, 2015, 189, 492-506.	6.5	28
21	THRESHOLD VARIABLE SELECTION IN OPENâ€LOOP THRESHOLD AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1995, 16, 461-481.	1.2	27
22	Factor Models for High-Dimensional Tensor Time Series. Journal of the American Statistical Association, 2022, 117, 94-116.	3.1	25
23	On Generating Monte Carlo Samples of ContinuousÂDiffusion Bridges. Journal of the American Statistical Association, 2010, 105, 820-838.	3.1	22
24	Nonparametric transfer function models. Journal of Econometrics, 2010, 157, 151-164.	6.5	20
25	Rejection Control and Sequential Importance Sampling. Journal of the American Statistical Association, 1998, 93, 1022.	3.1	20
26	Dirichlet ARMA models for compositional time series. Journal of Multivariate Analysis, 2017, 158, 31-46.	1.0	18
27	Forecasting With Stable Seasonal Pattern Models With an Application to Hawaiian Tourism Data. Journal of Business and Economic Statistics, 1999, 17, 497-504.	2.9	17
28	Threshold factor models for high-dimensional time series. Journal of Econometrics, 2020, 216, 53-70.	6.5	16
29	Forecasting with Stable Seasonal Pattern Models with an Application to Hawaiian Tourism Data. Journal of Business and Economic Statistics, 1999, 17, 497.	2.9	11
30	Variable Selection in Linear Regression With Many Predictors. Journal of Computational and Graphical Statistics, 2009, 18, 573-591.	1.7	10
31	Determination of linear components in additive models. Journal of Nonparametric Statistics, 2011, 23, 367-383.	0.9	9
32	An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512.	3.1	8
33	Rank determination in tensor factor model. Electronic Journal of Statistics, 2022, 16, .	0.7	8
34	Nonlinear transfer functions. Journal of Nonparametric Statistics, 1996, 6, 193-204.	0.9	7
35	Two-Stage Importance Sampling With Mixture Proposals. Journal of the American Statistical Association, 2013, 108, 1350-1365.	3.1	7
36	A state space model approach for HIV infection dynamics. Journal of Time Series Analysis, 2012, 33, 841-849.	1.2	6

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37	Flexible Seasonal Time Series Models. Advances in Econometrics, 2006, , 63-87.	0.3	6
38	Composite Index Construction with Expert Opinion. Journal of Business and Economic Statistics, 2023, 41, 67-79.	2.9	6
39	A Latent Source Model to Detect Multiple Spatial Clusters With Application in a Mobile Sensor Network for Surveillance of Nuclear Materials. Journal of the American Statistical Association, 2013, 108, 902-913.	3.1	4
40	Functional coefficient seasonal time series models with an application of Hawaii tourism data. Computational Statistics, 2015, 30, 719-744.	1.5	4
41	Nonlinear Time Series Clustering Based on Kolmogorov-Smirnov 2D Statistic. Journal of Classification, 2018, 35, 394-421.	2.2	4
42	Quantile momentum. Statistics and Its Interface, 2008, 1, 243-254.	0.3	4
43	A dynamic fusion system for fast nuclear source detection and localization with mobile sensor networks. Applied Stochastic Models in Business and Industry, 2018, 34, 4-19.	1.5	3
44	Monte Carlo filters for adaptive detection in fading channels. , 0, , .		2
45	iGroup Learning and iDetect for Dynamic Anomaly Detection with Applications in Maritime Threat Detection. , 2018, , .		2
46	Individualized inference through fusion learning. Wiley Interdisciplinary Reviews: Computational Statistics, 2020, 12, e1498.	3.9	2
47	Forecasting return volatility in the presence of microstructure noise. Statistics and Its Interface, 2010, 3, 145-157.	0.3	2
48	Analysis of tidal data and datums: accessible examples of harmonic modeling with autocorrelation and imputation. Communications in Statistics - Theory and Methods, 1999, 28, 2947-2965.	1.0	1
49	A Novel Scheme for Internet Application Performance Analysis and Monitoring. , 2009, , .		1
50	Generalized autoregressive moving average models with GARCH errors. Journal of Time Series Analysis, 2022, 43, 125-146.	1.2	1
51	Individualized Group Learning. Journal of the American Statistical Association, 2023, 118, 622-638.	3.1	1
52	Thermodynamics of unfolding mechanisms of mouse mammary tumor virus pseudoknot from a coarse-grained loop-entropy model. Journal of Biological Physics, 2022, 48, 129-150.	1.5	1
53	Adaptive joint detection and decoding in flat-fading channels via mixture Kalman filtering. , 0, , .		0
54	Bayesian Deconvolution of Signals Observed on Arrays. Journal of Time Series Analysis, 2016, 37, 837-850.	1.2	0

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55	Predictionâ€based adaptive compositional model for seasonal time series analysis. Journal of Forecasting, 2017, 36, 842-853.	2.8	0
56	<i>Data Science in Science:</i> Special Issue on Data Science in Modern Finance. , 2022, 1, 3-4.		0