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	Individualized Group Learning. Journal of the American Statistical Association, 2023, 118, 622-638.	3.1	1
2	Composite Index Construction with Expert Opinion. Journal of Business and Economic Statistics, 2023, 41, 67-79.	2.9	6
3	Factor Models for High-Dimensional Tensor Time Series. Journal of the American Statistical Association, 2022, 117, 94-116.	3.1	25
4	Generalized autoregressive moving average models with GARCH errors. Journal of Time Series Analysis, 2022, 43, 125-146.	1.2	1
5	Rank determination in tensor factor model. Electronic Journal of Statistics, 2022, 16, .	0.7	8
6	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
7	<i>Data Science in Science:</i> Special Issue on Data Science in Modern Finance. , 2022, 1, 3-4.		0
8	Autoregressive models for matrix-valued time series. Journal of Econometrics, 2021, 222, 539-560.	6.5	41
9	Constrained Factor Models for High-Dimensional Matrix-Variate Time Series. Journal of the American Statistical Association, 2020, 115, 775-793.	3.1	33
10	Individualized inference through fusion learning. Wiley Interdisciplinary Reviews: Computational Statistics, 2020, 12, e1498.	3.9	2
11	Threshold factor models for high-dimensional time series. Journal of Econometrics, 2020, 216, 53-70.	6.5	16
12	A Nonparametric Bayesian Framework for Short-Term Wind Power Probabilistic Forecast. IEEE Transactions on Power Systems, 2019, 34, 371-379.	6.5	70
13	Factor models for matrix-valued high-dimensional time series. Journal of Econometrics, 2019, 208, 231-248.	6.5	53
14	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
15	iGroup Learning and iDetect for Dynamic Anomaly Detection with Applications in Maritime Threat Detection. , 2018, , .		2
16	Nonlinear Time Series Clustering Based on Kolmogorov-Smirnov 2D Statistic. Journal of Classification, 2018, 35, 394-421.	2.2	4
17	Predictionâ€based adaptive compositional model for seasonal time series analysis. Journal of Forecasting, 2017, 36, 842-853.	2.8	0
18	Dirichlet ARMA models for compositional time series. Journal of Multivariate Analysis, 2017, 158, 31-46.	1.0	18

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19	Bayesian Deconvolution of Signals Observed on Arrays. Journal of Time Series Analysis, 2016, 37, 837-850.	1.2	0
20	Functional coefficient seasonal time series models with an application of Hawaii tourism data. Computational Statistics, 2015, 30, 719-744.	1.5	4
21	Generalized ARMA models with martingale difference errors. Journal of Econometrics, 2015, 189, 492-506.	6.5	28
22	Two-Stage Importance Sampling With Mixture Proposals. Journal of the American Statistical Association, 2013, 108, 1350-1365.	3.1	7
23	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
24	A state space model approach for HIV infection dynamics. Journal of Time Series Analysis, 2012, 33, 841-849.	1.2	6
25	Determination of linear components in additive models. Journal of Nonparametric Statistics, 2011, 23, 367-383.	0.9	9
26	Nonparametric transfer function models. Journal of Econometrics, 2010, 157, 151-164.	6.5	20
27	On Generating Monte Carlo Samples of ContinuousÂDiffusion Bridges. Journal of the American Statistical Association, 2010, 105, 820-838.	3.1	22
28	Forecasting return volatility in the presence of microstructure noise. Statistics and Its Interface, 2010, 3, 145-157.	0.3	2
29	Variable Selection in Linear Regression With Many Predictors. Journal of Computational and Graphical Statistics, 2009, 18, 573-591.	1.7	10
30	A Novel Scheme for Internet Application Performance Analysis and Monitoring. , 2009, , .		1
31	Quantile momentum. Statistics and Its Interface, 2008, 1, 243-254.	0.3	4
32	Flexible Seasonal Time Series Models. Advances in Econometrics, 2006, , 63-87.	0.3	6
33	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
34	Mixture Kalman filters. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2000, 62, 493-508.	2.2	432
35	Adaptive Bayesian multiuser detection for synchronous CDMA with Gaussian and impulsive noise. IEEE Transactions on Signal Processing, 2000, 48, 2013-2028.	5.3	72
36	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

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37	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
38	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
39	Sequential Monte Carlo Methods for Dynamic Systems. Journal of the American Statistical Association, 1998, 93, 1032-1044.	3.1	1,140
40	Rejection Control and Sequential Importance Sampling. Journal of the American Statistical Association, 1998, 93, 1022-1031.	3.1	99
41	Rejection Control and Sequential Importance Sampling. Journal of the American Statistical Association, 1998, 93, 1022.	3.1	20
42	Sequential Monte Carlo Methods for Dynamic Systems. Journal of the American Statistical Association, 1998, 93, 1032.	3.1	920
43	An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512-1521.	3.1	35
44	A Review of Nonparametric Time Series Analysis. International Statistical Review, 1997, 65, 49-72.	1.9	113
45	An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512.	3.1	8
46	Simultaneous wavelet estimation and deconvolution of reflection seismic signals. IEEE Transactions on Geoscience and Remote Sensing, 1996, 34, 377-384.	6.3	78
47	Nonlinear transfer functions. Journal of Nonparametric Statistics, 1996, 6, 193-204.	0.9	7
48	THRESHOLD VARIABLE SELECTION IN OPENâ€LOOP THRESHOLD AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1995, 16, 461-481.	1.2	27
49	Blind Deconvolution via Sequential Imputations. Journal of the American Statistical Association, 1995, 90, 567-576.	3.1	252
50	Blind Deconvolution via Sequential Imputations. Journal of the American Statistical Association, 1995, 90, 567.	3.1	103
51	Functional-Coefficient Autoregressive Models. Journal of the American Statistical Association, 1993, 88, 298.	3.1	197
52	Nonlinear Additive ARX Models. Journal of the American Statistical Association, 1993, 88, 955-967.	3.1	131
53	Functional-Coefficient Autoregressive Models. Journal of the American Statistical Association, 1993, 88, 298-308.	3.1	330
54	Nonlinear Additive ARX Models. Journal of the American Statistical Association, 1993, 88, 955.	3.1	42

#	Article	IF	Citations
55	Monte Carlo filters for adaptive detection in fading channels. , 0, , .		2
56	Adaptive joint detection and decoding in flat-fading channels via mixture Kalman filtering. , 0, , .		0