

Yi He

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8875815/publications.pdf>

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6
papers

29
citations

2258059

3
h-index

2053705

5
g-index

6
all docs

6
docs citations

6
times ranked

23
citing authors

#	ARTICLE	IF	CITATIONS
1	Estimation of Extreme Depth-Based Quantile Regions. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 449-461.	2.2	13
2	Statistical Inference for a Relative Risk Measure. Journal of Business and Economic Statistics, 2019, 37, 301-311.	2.9	4
3	Inference for conditional value-at-risk of a predictive regression. Annals of Statistics, 2020, 48, .	2.6	4
4	Risk Analysis via Generalized Pareto Distributions. Journal of Business and Economic Statistics, 2022, 40, 852-867.	2.9	3
5	Extreme Value Estimation for Heterogeneous Data. Journal of Business and Economic Statistics, 2023, 41, 255-269.	2.9	3
6	Most powerful test against a sequence of high dimensional local alternatives. Journal of Econometrics, 2022, , .	6.5	2