

Yi He

List of Publications by Year in descending order

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papers

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2258059

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2053705

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all docs

6
docs citations

6
times ranked

23
citing authors

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