Yuhong Yang

List of Publications by Year
in descending order

70 papers	3,080 citations	304743 22 h-index	168389 53 g-index
71 all docs	71 docs citations	71 times ranked	2345 citing authors

#	Article	IF	Citations
1	Can the strengths of AIC and BIC be shared? A conflict between model indentification and regression estimation. Biometrika, 2005, 92, 937-950.	2.4	458
2	Information-theoretic determination of minimax rates of convergence. Annals of Statistics, 1999, 27, 1564.	2.6	328
3	Cross-validation for selecting a model selection procedure. Journal of Econometrics, 2015, 187, 95-112.	6.5	248
4	Adaptive Regression by Mixing. Journal of the American Statistical Association, 2001, 96, 574-588.	3.1	215
5	Nonparametric Regressin with Correlated Errors. Statistical Science, 2001, 16, 134.	2.8	203
6	Combining Linear Regression Models. Journal of the American Statistical Association, 2005, 100, 1202-1214.	3.1	174
7	Model Selection Techniques: An Overview. IEEE Signal Processing Magazine, 2018, 35, 16-34.	5.6	169
8	Combining time series models for forecasting. International Journal of Forecasting, 2004, 20, 69-84.	6.5	161
9	COMBINING FORECASTING PROCEDURES: SOME THEORETICAL RESULTS. Econometric Theory, 2004, 20, .	0.7	149
10	Consistency of cross validation for comparing regression procedures. Annals of Statistics, 2007, 35, .	2.6	91
11	Combining Different Procedures for Adaptive Regression. Journal of Multivariate Analysis, 2000, 74, 135-161.	1.0	78
12	An asymptotic property of model selection criteria. IEEE Transactions on Information Theory, 1998, 44, 95-116.	2.4	65
13	Aggregating regression procedures to improve performance. Bernoulli, 2004, 10, 25.	1.3	65
14	Minimax nonparametric classification .I. Rates of convergence. IEEE Transactions on Information Theory, 1999, 45, 2271-2284.	2.4	60
15	Mixing strategies for density estimation. Annals of Statistics, 2000, 28, 75.	2.6	52
16	Maximum Lq-likelihood estimation. Annals of Statistics, 2010, 38, .	2.6	52
17	Bridging AIC and BIC: A New Criterion for Autoregression. IEEE Transactions on Information Theory, 2018, 64, 4024-4043.	2.4	51
18	Randomized Allocation with nonparametric estimation for a multi-armed bandit problem with covariates. Annals of Statistics, 2002, 30, 100.	2.6	50

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19	Parametric or nonparametric? A parametricness index for model selection. Annals of Statistics, 2011, 39, .	2.6	37
20	PREDICTION/ESTIMATION WITH SIMPLE LINEAR MODELS: IS IT REALLY THAT SIMPLE?. Econometric Theory, 2007, 23, .	0.7	35
21	Variable Selection Diagnostics Measures for High-Dimensional Regression. Journal of Computational and Graphical Statistics, 2014, 23, 636-656.	1.7	34
22	Robust forecast combinations. Journal of Econometrics, 2012, 166, 224-236.	6.5	24
23	Model Selection for Estimating Treatment Effects. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2014, 76, 749-769.	2.2	24
24	Nonparametric Regression with Dependent Errors. Bernoulli, 2001, 7, 633.	1.3	19
25	Sparsity Oriented Importance Learning for High-Dimensional Linear Regression. Journal of the American Statistical Association, 2018, 113, 1797-1812.	3.1	19
26	Model selection via standard error adjusted adaptive lasso. Annals of the Institute of Statistical Mathematics, 2013, 65, 295-318.	0.8	16
27	Model combining in factorial data analysis. Journal of Statistical Planning and Inference, 2007, 137, 2920-2934.	0.6	13
28	Sensitivity of measuring the progress in financial risk protection to survey design and its socioeconomic and demographic determinants: A case study in Rwanda. Social Science and Medicine, 2017, 178, 11-18.	3.8	13
29	On permutation procedures for strong control in multiple testing with gene expression data. Statistics and Its Interface, 2013, 6, 79-89.	0.3	13
30	Asymptotically optimal function estimation by minimum complexity criteria. , 0, , .		11
31	Minimax nonparametric classification. II. Model selection for adaptation. IEEE Transactions on Information Theory, 1999, 45, 2285-2292.	2.4	11
32	Combining models in longitudinal data analysis. Annals of the Institute of Statistical Mathematics, 2012, 64, 233-254.	0.8	10
33	Forecast combination with outlier protection. International Journal of Forecasting, 2015, 31, 223-237.	6.5	10
34	On improvability of model selection by model averaging. Journal of Econometrics, 2022, 229, 246-262.	6.5	10
35	Randomized allocation with arm elimination in a bandit problem with covariates. Electronic Journal of Statistics, 2016, 10, .	0.7	10
36	Confidence sets for model selection by F -testing. Statistica Sinica, 2015, , .	0.3	10

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37	Variable selection after screening: with or without data splitting?. Computational Statistics, 2015, 30, 191-203.	1.5	9
38	Toward an Objective and Reproducible Model Choice via Variable Selection Deviation. Biometrics, 2017, 73, 20-30.	1.4	9
39	Metric entropy and sparse linear approximation of <mml:math altimg="si1.gif" display="inline" overflow="scroll" xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd" xmlns:sb="http://www.elsevier.com/xml/co	0.8	8
40	Combining forecasts for universally optimal performance. International Journal of Forecasting, 2022, 38, 193-208.	6.5	8
41	On the Forecast Combination Puzzle. Econometrics, 2019, 7, 39.	0.9	6
42	The One Standard Error Rule for Model Selection: Does It Work?. Stats, 2021, 4, 868-892.	0.9	6
43	LOCALIZED MODEL SELECTION FOR REGRESSION. Econometric Theory, 2008, 24, .	0.7	5
44	Minimax rate adaptive estimation over continuous hyper-parameters. IEEE Transactions on Information Theory, 2001, 47, 2081-2085.	2.4	4
45	Combining Statistical Procedures. Frontiers of Statistics, 2010, , 275-298.	0.2	4
46	Profile electoral college cross-validation. Information Sciences, 2022, 586, 24-40.	6.9	4
47	Confidence Calibration on Multiclass Classification in Medical Imaging. , 2020, , .		4
48	COMBINING ESTIMATES OF CONDITIONAL TREATMENT EFFECTS. Econometric Theory, 2019, 35, 1089-1110.	0.7	3
49	Model Selection confidence sets by likelihood ratio testing. Statistica Sinica, 2019, , .	0.3	3
50	Time Series Models for Forecasting: Testing or Combining?. Studies in Nonlinear Dynamics and Econometrics, 2007, 11, .	0.3	2
51	Mixing partially linear regression models. Sankhya A, 2013, 75, 74-95.	0.8	2
52	Randomized allocation with nonparametric estimation for contextual multi-armed bandits with delayed rewards. Statistics and Probability Letters, 2020, 164, 108818.	0.7	2
53	A Stabilized Dense Network Approach for High-Dimensional Prediction. , 2021, , .		2
54	Robust Combination of Model Selection Methods for Prediction. Statistica Sinica, 2012, 22, .	0.3	2

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55	Minimax-rate adaptive nonparametric regression with unknown correlations of errors. Science China Mathematics, 2019, 62, 227-244.	1.7	1
56	On Assessing Binary Regression Models Based on Ungrouped Data. Biometrics, 2019, 75, 5-12.	1.4	1
57	Fundamental Limits in Model Selection for Modern Data Analysis. , 2021, , 359-382.		1
58	Is a Classification Procedure Good Enough?â€"A Goodness-of-Fit Assessment Tool for Classification Learning. Journal of the American Statistical Association, 2023, 118, 1115-1125.	3.1	1
59	Adaptive Regression by Mixing for Fixed Design. Communications for Statistical Applications and Methods, 2005, 12, 713-727.	0.3	1
60	Rational Learning: Finding a Balance Between Utility and Efficiency. Lecture Notes in Statistics, 1994, , 11-20.	0.2	1
61	A longitudinal study about the effect of practicing Yan Xin Qigong on medical care cost with medical claims data. International Journal of Economic Research, 2013, 10, 391-403.	0.0	1
62	Combining Predictions of Auto Insurance Claims. Econometrics, 2022, 10, 19.	0.9	1
63	Arm using individual estimator for variance. Journal of Applied Mathematics and Computing, 2006, 21, 477-483.	2.5	0
64	Randomized allocation with dimension reduction in a bandit problem with covariates. , 2012, , .		0
65	Forecast Combination under Heavy-Tailed Errors. Econometrics, 2015, 3, 797-824.	0.9	0
66	Metric entropy of q-hulls in Banach spaces of type-p. Proceedings of the American Mathematical Society, 2017, 145, 5205-5214.	0.8	0
67	High-Dimensional Adaptive Minimax Sparse Estimation With Interactions. IEEE Transactions on Information Theory, 2019, 65, 5367-5379.	2.4	0
68	To update or not to update? Delayed nonparametric bandits with randomized allocation. Stat, 2021, 10, e366.	0.4	0
69	Estimating and forecasting dynamic correlation matrices: A nonlinear common factor approach. Journal of Multivariate Analysis, 2021, 183, 104710.	1.0	0
70	Robust group variable screening based on maximum Lqâ€likelihood estimation. Statistics in Medicine, 2021, , .	1.6	0