

Book Chapters

- Sun, X. and Wu, Y. (2020). Simultaneous multiple change points estimation in generalized linear models. *Contemporary Experimental Design, Multivariate Analysis and Data Mining - Festschrift in Honour of Professor Kai-Tai Fang*, Edited by Jianqing Fan and Jianxin Pan, 341-356, Springer.
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- Jin, B., Wu, Y. and Miao, B. (2012). Chapter 5. Entropy-based network design using hierarchical Bayesian kriging. *Spatio-Temporal Design: Advances in Efficient Data*, Edited by Mateu, J., and Müller, W.G., 103-130, John Wiley & Sons.

Journal Publications

- Ye, W., Li, M. and Wu, Y. (2022). A novel estimation of time-varying quantile correlation for financial contagion detection. *North American Journal of Economics and Finance*. <https://authors.elsevier.com/c/1fcQ03nhqo7DQs>
- Sun, B. and Wu, Y. (2022). Estimation of the covariance matrix in hierarchical bayesian spatio-temporal modeling via dimension expansion. *Entropy*, Vol. 22, 24, 492. <https://doi.org/10.3390/e24040492>
- Ding, H., Zhang, Y. and Wu, Y. (2021). A novel group VIF regression for group variable selection with application to multiple change-point detection. *Journal of Applied Statistics*. <https://doi.org/10.1080/02664763.2021.1987400>
- Qin, S., Sun, B., Wu, Y. and Fu, Y. (2021). Generalized least-squares in dimension expansion method for nonstationary processes. *Environmetrics*. <https://doi.org/10.1002/env.2684>
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- Qin, S., Ding, H., Wu, Y. and Liu, F. (2021). High-dimensional sign-constrained feature selection and grouping. *Ann. Inst. Statist. Math.* Vol. 73, 787-819.
- Shi, X., Qin, S. and Wu, Y. (2021). Robust detection of abnormality in highly corrupted medical images. *Electronic Journal of Statistics*, Vol. 15, 5283-5309.
- Tan, C., Hu, J. and Wu, Y. (2021). Detection of multiple change-points in the scale parameter of a gamma distributed sequence based on reversible jump MCMC. *J. Korean Statist. Soc.* , Vol. 50, 25-43.
- Mercurio, P. J., Wu, Y. and Xie, H. (2020). An entropy-based approach to portfolio optimization. *Entropy*, Vol. 22, 0805, 1-20.
- Mercurio, P. J., Wu, Y. and Xie, H. (2020). An entropy-based approach to portfolio optimization. *Entropy*, Vol. 22, 752, 1-21.
- Qin, S. and Wu, Y. (2020). General matching quantiles M-estimation computational statistics and data analysis. *Comput. Stat. Data Anal.* Vol. 147, July 2020, 106941.
- Mercurio, P. J., Wu, Y. and Xie, H. (2020). An entropy-based approach to portfolio optimization. *Entropy*, Vol. 22, 332, 1-17.
- Ding, S., Shi, X. and Wu, Y. (2020). Beta approximation and its applications. *J. Statist. Comput. Simul.*, Vol. 90, 1251-1266.
- Jin, B., Wu, Y., Rao, C.R. and Hou, L. (2020). Estimation and model selection in general spatial dynamic panel data models. *Proc. Natl. Acad. Sci. USA*, Vol. 117, 5235-5241.
- Lin, Y., Wu, Y., Wang, X. and Ding, H. (2020). A segmented generalized Markov regime-switching model with its application in financial time series data. *J. Statist. Comput. Simul.*, Vol. 90, 839-853.

- Xu, M., Xie, H. and Wu, Y. (2019). Behavioral analysis of long term implied volatilities. *Stud. Econom. Finance*. <https://doi.org/10.1108/SEF-06-2018-0170>
- Qian, G., Wu, Y. and Xu, M. (2019). Multiple change-points detection by empirical Bayesian information criteria and Gibbs sampling induced stochastic search. *Appl. Math. Model.* Vol. 72, 202-216.
- Xu, M., Wu, Y. and Jin, B. (2019). Detection of a change-point in variance by a weighted sum of powers of variances test. *J. Appl. Statist.* Vol. 46, 664-679.
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- Tan, C., Dong, C., Miao, B., and Wu, Y. (2013). A self-normalization test for a change-point in the shape parameter of a gamma distributed sequence. *J. Korean Stat. Soc.* Vol. 42, 359-369.

Conference Publications

- Wei, D., Wu, Y, Shi, X. (2014). Application of change-point detection in image retrieval. *Data Analytics 2014: The Third International Conference on Data Analytics*, 49-53.