

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.

Journal Publications

- Li, Z., Jin, B. and Wu, Y. Outlier detection via a minimum ridge covariance determinant estimator. *Statist. Sinica*. To appear.
- Qin, S., Tan, Z. and Wu, Y. (2024). On robust estimation of hidden semi-Markov regime-switching models. *Ann. Oper. Res.* DOI:10.1007/s10479-024-05989-4
- Hou, L., Jin, B. and Wu, Y. (2024). Estimation and variable selection for high-dimensional spatial dynamic panel data models. *J. Econom.*, **238**, 105605.
- Zhang, G. and Gao, X. and Wu, Y. (2024). Bayesian model selection via composite likelihood for high-dimensional data integration. *Can. J. Statist.*, DOI: 10.1002/cjs.11800
- Sun, T., Jin, B., Wu, Y. and Bao, J. (2024). A study of the attenuation stage of a global infectious disease. *Frontiers in Public Health, section Infectious Diseases: Epidemiology and Prevention*, DOI: 10.3389/fpubh.2024.1379481.
- Zhang, Y. and Wu, Y. (2023). Robust hypothesis testing in functional linear models. *J. Statist. Comput. Simul.* DOI:10.1080/00949655.2023.2195657
- Lin, Y., Wang, X. and Wu, Y. (2023). An adaptive multiple-asset portfolio strategy with user specified risk tolerance. *Mathematics*, **11**, 1637.
- Ding, H., Zhang, Y. and Wu, Y. (2023). A novel group VIF regression for group variable selection with application to multiple change-point detection. *J. Appl. Stat.*, **50**, 247-263.

- Cui, W., Xu, J. and Wu, Y. (2023). A new reproducing kernel based nonlinear sufficient dimension reduction method for survival data. *Scand. J. Stat.*, **50**, 1365-1390.
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- Sun, B. and Wu, Y. (2022). Estimating covariance matrix in hierarchical Bayesian spatio-temporal modeling via dimension expansion. *Entropy*, **24**, 492.
- Shi, X., Qin, S. and Wu, Y. (2021). Robust detection of abnormality in highly corrupted medical images. *Electron. J. Stat.*, **15**, 5283-5309.
- Qin, S., Sun, B., Wu, Y. and Fu, Y. (2021). Generalized least-squares in dimension expansion method for nonstationary processes. *Environmetrics*, **32**, Issue 7, e2684.
- Ding, H., Qin, S., Wu, Y. and Wu, Yaohua. (2021). Asymptotic properties on high-dimensional multivariate regression M-estimation. *J. Multi. Anal.* **183**, 104730.
- Qin, S., Ding, H., Wu, Y. and Liu, F. (2021). High-dimensional sign-constrained feature selection and grouping. *Ann. Inst. Statist. Math.*, **73**, 787-819.
- Xu, M. and Xie, H. and Wu, Y. (2021). Behavioral analysis of long term implied volatilities. *Studies in Economics and Finance*, **38**, 583-600.
- Mercurio, P. J., Wu, Y. and Xie, H. (2020). Option portfolio selection with generalized entropic portfolio optimization. *Entropy*, **22**, 805, 1-20.
- Mercurio, P. J., Wu, Y. and Xie, H. (2020). Portfolio optimization for binary options based on relative entropy. *Entropy*, **22**, 752, 1-21.
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- 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*, **117**, 5235-5241.
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