

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

- Jin, B., Han, Y. and Wu, Y. (2025). Simultaneous estimation of change-points in epidemic change models. *Sankhyā B*. To appear.
- Qin, S., Guo, B., Wu, Y., Xie, H., and Dong, J. (2025). A constrained robust Markov Regime-Switching model for long-term risk evaluation. *J. Appl. Stat.* To appear.
- Qin, S., Tan, Z., Wei, D. and Wu, Y. (2025). PCA-uCPD: An ensemble method for multiple change-point detection in moderately high-dimensional data. *Stat. Comput.* **35**. <https://doi.org/10.1007/s11222-024-10553-y>.
- Qin, S., Zhang, G., Wu, Y. and Zhu, Z. (2025). Bayesian grouping-Gibbs sampling estimation of high-dimensional linear model with non-sparsity. *Comput. Stat. Data Anal.* **203**, March 2025, 108072.
- Li, Z., Jin, B. and Wu, Y. (2025). Outlier detection via a minimum ridge covariance determinant estimator. *Statist. Sinica*. **34**, 1923-1950.
- Jin, B., Li, Y. and Wu, Y. (2025). On spatio-temporal models with diverging number of thresholds and its applications in housing market studies. *Comm. Math. Stat.* **13**, 571-606.
- Hou, L., Jin, B., Wu, Y. and Wang, F. (2025). Bootstrap confidence intervals for multiple change points based on two-stage procedures. *Entropy*, **27**, 537. <https://doi.org/10.3390/e27050537>
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- Li, C., Jin, B., Wu, Y. and Xi, M. (2025). An adaptive threshold for outlier detection in high-dimensional settings. *Commu. Statist. -Theor. Meth.*
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- Zhang, G., Wu, Y. and Wu, Y. (2024). Bayesian model selection via composite likelihood for high-dimensional data integration. *Can. J. Statist.*, **52**, 924-938.
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- Zhang, Y. and Wu, Y. (2023). Robust hypothesis testing in functional linear models. *J. Statist. Comput. Simul.* **93**, 2563-2581.
- Lin, Y., Wang, X. and Wu, Y. (2023). An adaptive multiple-asset portfolio strategy with user specified risk tolerance. *Math.* **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.
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- Xiang, X., Jin, B. and Wu, Y. (2023). Change-point detection in a high-dimensional multinomial sequence based on mutual information. *Entropy*, **25**, 355.
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