# Jennifer So Kuen Chan

List of Publications by Year
in descending order



| 58 | 1,077 | 516710 16 | 454955 30 |
|---|---|---|---|
| papers | citations | h-index | g-index |

| 58 | 58 | 58 | 881 |
|---|---|---|---|
| all docs | docs citations | times ranked | citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | A new look at Cryptocurrencies. Economics Letters, 2018, 163, 6-9. | 1.9 | 241 |
| 2 | Maximum Likelihood Estimation for Probit-Linear Mixed Models with Correlated Random Effects. Biometrics, 1997, 53, 86. | 1.4 | 76 |
| 3 | Methadone maintenance and drug-related crime. Journal of Substance Abuse, 1997, 9, 15-25. | 1.1 | 64 |
| 4 | Analysis of Data from a Series of Events by a Geometric Process Model. Acta Mathematicae Applicatae Sinica, 2004, 20, 263-282. | 0.7 | 58 |
| 5 | On long memory effects in the volatility measure of Cryptocurrencies. Finance Research Letters, 2019, 28, 95-100. | 6.7 | 58 |
| 6 | SCALE MIXTURES DISTRIBUTIONS IN STATISTICAL MODELLING. Australian and New Zealand Journal of Statistics, 2008, 50, 135-146. | 0.9 | 56 |
| 7 | A comparison of estimators for regression models with change points. Statistics and Computing, 2011, 21, 395-414. | 1.5 | 44 |
| 8 | Modelling SARS data using threshold geometric process. Statistics in Medicine, 2006, 25, 1826-1839. | 1.6 | 40 |
| 9 | Stochastic volatility models with leverage and heavy-tailed distributions: A Bayesian approach using scale mixtures. Computational Statistics and Data Analysis, 2011, 55, 852-862. | 1.2 | 35 |
| 10 | Statistical inference for geometric processes with gamma distributions. Computational Statistics and Data Analysis, 2004, 47, 565-581. | 1.2 | 33 |
| 11 | On the speculative nature of cryptocurrencies: A study on Garman and Klass volatility measure. Finance Research Letters, 2020, 32, 101075. | 6.7 | 25 |
| 12 | Predicting potential drop-out and future commitment for first-time donors based on first 1Â·5-year donation patterns: the case in Hong Kong Chinese donors. Vox Sanguinis, 2007, 93, 57-63. | 1.5 | 24 |
| 13 | Robust Bayesian Analysis of Loss Reserves Data Using the Generalized-t Distribution. ASTIN Bulletin, 2008, 38, 207-230. | 1.0 | 19 |
| 14 | A Bayesian conditional autoregressive geometric process model for range data. Computational Statistics and Data Analysis, 2012, 56, 3006-3019. | 1.2 | 19 |
| 15 | Modelling stochastic volatility using generalizedtdistribution. Journal of Statistical Computation and Simulation, 2013, 83, 340-354. | 1.2 | 19 |
| 16 | Bayesian analysis of loss reserving using dynamic models with generalized beta distribution. Insurance: Mathematics and Economics, 2013, 53, 355-365. | 1.2 | 18 |
| 17 | Bayesian informative dropout model for longitudinal binary data with random effects using conditional and joint modeling approaches. Biometrical Journal, 2016, 58, 549-569. | 1.0 | 16 |
| 18 | A New Approach for Handling Longitudinal Count Data with Zeroâ€Inflation and Overdispersion: Poisson Geometric Process Model. Biometrical Journal, 2009, 51, 556-570. | 1.0 | 14 |

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|---|---|---|---|
| 19 | Modeling Electricity Price Using A Threshold Conditional Autoregressive Geometric Process Jump Model. Communications in Statistics - Theory and Methods, 2014, 43, 2505-2515. | 1.0 | 14 |
| 20 | Quantile range-based volatility measure for modelling and forecasting volatility using high frequency data. North American Journal of Economics and Finance, 2019, 47, 537-551. | 3.5 | 14 |
| 21 | Statistical Exploration from SARS. American Statistician, 2006, 60, 81-91. | 1.6 | 12 |
| 22 | Efficient modelling and forecasting with range based volatility models and its application. North American Journal of Economics and Finance, 2017, 42, 448-460. | 3.5 | 12 |
| 23 | The Analysis of Methadone Clinic Data Using Marginal and Conditional Logistic Models with Mixture or Random Effects. Australian and New Zealand Journal of Statistics, 1998, 40, 1-10. | 0.9 | 11 |
| 24 | Bayesian analysis of robust Poisson geometric process model using heavy-tailed distributions. Computational Statistics and Data Analysis, 2011, 55, 687-702. | 1.2 | 11 |
| 25 | ECM Algorithm for Auto-Regressive Multivariate Skewed Variance Gamma Model with Unbounded Density. Methodology and Computing in Applied Probability, 2020, 22, 1169-1191. | 1.2 | 11 |
| 26 | Binary geometric process model for the modeling of longitudinal binary data with trend. Computational Statistics, 2010, 25, 505-536. | 1.5 | 10 |
| 27 | RISK MARGIN QUANTILE FUNCTION VIA PARAMETRIC AND NON-PARAMETRIC BAYESIAN APPROACHES. ASTIN Bulletin, 2015, 45, 503-550. | 1.0 | 10 |
| 28 | MULTIVARIATE LONG-MEMORY COHORT MORTALITY MODELS. ASTIN Bulletin, 2020, 50, 223-263. | 1.0 | 10 |
| 29 | Robust Bayesian Analysis of Loss Reserves Data Using the Generalized-tDistribution. ASTIN Bulletin, 2008, 38, 207-230. | 1.0 | 10 |
| 30 | Monte Carlo approximation through Gibbs output in generalized linear mixed models. Journal of Multivariate Analysis, 2005, 94, 300-312. | 1.0 | 9 |
| 31 | Multivariate generalized Poisson geometric process model with scale mixtures of normal distributions. Journal of Multivariate Analysis, 2014, 127, 72-87. | 1.0 | 8 |
| 32 | Forecasting trade durations via ACD models with mixture distributions. Quantitative Finance, 2019, 19, 2051-2067. | 1.7 | 8 |
| 33 | Robust Bayesian analysis of loss reserving data using scale mixtures distributions. Journal of Applied Statistics, 2016, 43, 396-411. | 1.3 | 7 |
| 34 | On generalized bivariate student-t Gegenbauer long memory stochastic volatility models with leverage: Bayesian forecasting of cryptocurrencies with a focus on Bitcoin. Econometrics and Statistics, 2020, 16, 69-90. | 0.8 | 7 |
| 35 | A Likelihood Approach to Analysing Longitudinal Bivariate Binary Data. Biometrical Journal, 1997, 39, 409-421. | 1.0 | 6 |
| 36 | A Poisson geometric process approach for predicting drop-out and committed first-time blood donors. Journal of Applied Statistics, 2014, 41, 1486-1503. | 1.3 | 5 |

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|---|---|---|---|
| 37 | Echocardiography update for primary care physicians: a review. , 2020, 26, 44-55. | | 5 |
| 38 | Three Ways of Implementing the EM Algorithm when Parameters are not Identifiable. Biometrical Journal, 2001, 43, 207-218. | 1.0 | 4 |
| 39 | Nonignorable dropout models for longitudinal binary data with random effects: An application of Monte Carlo approximation through the Gibbs output. Computational Statistics and Data Analysis, 2009, 53, 4530-4545. | 1.2 | 4 |
| 40 | Classification in segmented regression problems. Computational Statistics and Data Analysis, 2011, 55, 2276-2287. | 1.2 | 4 |
| 41 | Initial Stage Problem in Autoregressive Binary Regression. Journal of the Royal Statistical Society: Series D (the Statistician), 2000, 49, 495-502. | 0.2 | 3 |
| 42 | Modelling and forecasting stock volatility and return: a new approach based on quantile Rogersâ€“Satchell volatility measure with asymmetric bilinear CARR model. Studies in Nonlinear Dynamics and Econometrics, 2022, 26, 437-474. | 0.3 | 3 |
| 43 | Bayesian approach to analysing longitudinal bivariate binary data with informative dropout. Computational Statistics, 2011, 26, 121-144. | 1.5 | 2 |
| 44 | The relationship between delay discounting, judicial supervision, and substance use among adult drug court clients.. Psychology, Public Policy, and Law, 2013, 19, 454-465. | 1.2 | 2 |
| 45 | Autoregressive Conditional Duration Model with an Extended Weibull Error Distribution. Studies in Computational Intelligence, 2016, , 83-107. | 0.9 | 2 |
| 46 | Bayesian analysis of Cannabis offences using generalized Poisson geometric process model with flexible dispersion. Journal of Statistical Computation and Simulation, 2016, 86, 3315-3336. | 1.2 | 2 |
| 47 | Efficient estimation of financial risk by regressing the quantiles of parametric distributions: An application to CARR models. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, . | 0.3 | 2 |
| 48 | ECM algorithm for estimating vector ARMA model with variance gamma distribution and possible unbounded density. Australian and New Zealand Journal of Statistics, 2021, 63, 485-516. | 0.9 | 2 |
| 49 | Timeâ€varying neural network for stock return prediction. Intelligent Systems in Accounting, Finance and Management, 2022, 29, 3-18. | 4.6 | 2 |
| 50 | Variable Selection Algorithm for a Mixture of Poisson Regression for Handling Overdispersion in Claims Frequency Modeling Using Telematics Car Driving Data. Risks, 2022, 10, 83. | 2.4 | 2 |
| 51 | Bayesian estimation of Gegenbauer long memory processes with stochastic volatility: methods and applications. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, . | 0.3 | 1 |
| 52 | Colchicine prevents stroke in patients with coronary artery disease â€“ a trial sequential analysis. European Journal of Neurology, 2020, 27, e28. | 3.3 | 1 |
| 53 | Supervised Temporal Autoencoder for Stock Return Time-series Forecasting. , 2021, , . | | 1 |
| 54 | An Innovative Financial Time Series Model: The Geometric Process Model. Advances in Intelligent Systems and Computing, 2014, , 81-99. | 0.6 | 1 |

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|---|---|---|---|
| 55 | Bayesian analysis of constant elasticity of variance models. Applied Stochastic Models in Business and Industry, 2007, 23, 83-96. | 1.5 | 0 |
| 56 | Risk Margin Quantile Function via Parametric and Non-Parametric Bayesian Quantile Regression. SSRN Electronic Journal, 2014, , . | 0.4 | 0 |
| 57 | Stochastic modelling of volatility and inter-relationships in the Australian electricity markets. Communications in Statistics Part B: Simulation and Computation, 2023, 52, 3877-3896. | 1.2 | 0 |
| 58 | Clustering analysis based on automated electrocardiographic measurements to identify prognostically distinct phenotypes in patients hospitalized for heart failure: a retrospective cohort study. European Heart Journal, 2022, 43, . | 2.2 | 0 |