

# Jennifer So Kuen Chan

## List of Publications by Year in descending order

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58  
papers

1,077  
citations

516710

16  
h-index

454955

30  
g-index

58  
all docs

58  
docs citations

58  
times ranked

881  
citing authors

#	ARTICLE	IF	CITATIONS
1	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
2	Modelling and forecasting stock volatility and return: a new approach based on quantile Rogers's Satchell volatility measure with asymmetric bilinear CARR model. Studies in Nonlinear Dynamics and Econometrics, 2022, 26, 437-474.	0.3	3
3	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
4	Time-varying neural network for stock return prediction. Intelligent Systems in Accounting, Finance and Management, 2022, 29, 3-18.	4.6	2
5	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
6	Supervised Temporal Autoencoder for Stock Return Time-series Forecasting. , 2021, , .		1
7	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
8	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
9	On the speculative nature of cryptocurrencies: A study on Garman and Klass volatility measure. Finance Research Letters, 2020, 32, 101075.	6.7	25
10	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
11	MULTIVARIATE LONG-MEMORY COHORT MORTALITY MODELS. ASTIN Bulletin, 2020, 50, 223-263.	1.0	10
12	Colchicine prevents stroke in patients with coronary artery disease " a trial sequential analysis. European Journal of Neurology, 2020, 27, e28.	3.3	1
13	Echocardiography update for primary care physicians: a review. , 2020, 26, 44-55.		5
14	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
15	Forecasting trade durations via ACD models with mixture distributions. Quantitative Finance, 2019, 19, 2051-2067.	1.7	8
16	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
17	On long memory effects in the volatility measure of Cryptocurrencies. Finance Research Letters, 2019, 28, 95-100.	6.7	58
18	Bayesian estimation of Gegenbauer long memory processes with stochastic volatility: methods and applications. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	1

#	ARTICLE	IF	CITATIONS
19	A new look at Cryptocurrencies. <i>Economics Letters</i> , 2018, 163, 6-9.	1.9	241
20	Efficient modelling and forecasting with range based volatility models and its application. <i>North American Journal of Economics and Finance</i> , 2017, 42, 448-460.	3.5	12
21	Bayesian informative dropout model for longitudinal binary data with random effects using conditional and joint modeling approaches. <i>Biometrical Journal</i> , 2016, 58, 549-569.	1.0	16
22	Autoregressive Conditional Duration Model with an Extended Weibull Error Distribution. <i>Studies in Computational Intelligence</i> , 2016, , 83-107.	0.9	2
23	Bayesian analysis of Cannabis offences using generalized Poisson geometric process model with flexible dispersion. <i>Journal of Statistical Computation and Simulation</i> , 2016, 86, 3315-3336.	1.2	2
24	Robust Bayesian analysis of loss reserving data using scale mixtures distributions. <i>Journal of Applied Statistics</i> , 2016, 43, 396-411.	1.3	7
25	RISK MARGIN QUANTILE FUNCTION VIA PARAMETRIC AND NON-PARAMETRIC BAYESIAN APPROACHES. <i>ASTIN Bulletin</i> , 2015, 45, 503-550.	1.0	10
26	Risk Margin Quantile Function via Parametric and Non-Parametric Bayesian Quantile Regression. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	0
27	A Poisson geometric process approach for predicting drop-out and committed first-time blood donors. <i>Journal of Applied Statistics</i> , 2014, 41, 1486-1503.	1.3	5
28	Modeling Electricity Price Using A Threshold Conditional Autoregressive Geometric Process Jump Model. <i>Communications in Statistics - Theory and Methods</i> , 2014, 43, 2505-2515.	1.0	14
29	Multivariate generalized Poisson geometric process model with scale mixtures of normal distributions. <i>Journal of Multivariate Analysis</i> , 2014, 127, 72-87.	1.0	8
30	An Innovative Financial Time Series Model: The Geometric Process Model. <i>Advances in Intelligent Systems and Computing</i> , 2014, , 81-99.	0.6	1
31	Bayesian analysis of loss reserving using dynamic models with generalized beta distribution. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 355-365.	1.2	18
32	Modelling stochastic volatility using generalized $t$ distribution. <i>Journal of Statistical Computation and Simulation</i> , 2013, 83, 340-354.	1.2	19
33	The relationship between delay discounting, judicial supervision, and substance use among adult drug court clients.. <i>Psychology, Public Policy, and Law</i> , 2013, 19, 454-465.	1.2	2
34	A Bayesian conditional autoregressive geometric process model for range data. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 3006-3019.	1.2	19
35	A comparison of estimators for regression models with change points. <i>Statistics and Computing</i> , 2011, 21, 395-414.	1.5	44
36	Bayesian approach to analysing longitudinal bivariate binary data with informative dropout. <i>Computational Statistics</i> , 2011, 26, 121-144.	1.5	2

#	ARTICLE	IF	CITATIONS
37	Bayesian analysis of robust Poisson geometric process model using heavy-tailed distributions. Computational Statistics and Data Analysis, 2011, 55, 687-702.	1.2	11
38	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
39	Classification in segmented regression problems. Computational Statistics and Data Analysis, 2011, 55, 2276-2287.	1.2	4
40	Binary geometric process model for the modeling of longitudinal binary data with trend. Computational Statistics, 2010, 25, 505-536.	1.5	10
41	A New Approach for Handling Longitudinal Count Data with Zero Inflation and Overdispersion: Poisson Geometric Process Model. Biometrical Journal, 2009, 51, 556-570.	1.0	14
42	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
43	SCALE MIXTURES DISTRIBUTIONS IN STATISTICAL MODELLING. Australian and New Zealand Journal of Statistics, 2008, 50, 135-146.	0.9	56
44	Robust Bayesian Analysis of Loss Reserves Data Using the Generalized-t Distribution. ASTIN Bulletin, 2008, 38, 207-230.	1.0	19
45	Robust Bayesian Analysis of Loss Reserves Data Using the Generalized-t Distribution. ASTIN Bulletin, 2008, 38, 207-230.	1.0	10
46	Bayesian analysis of constant elasticity of variance models. Applied Stochastic Models in Business and Industry, 2007, 23, 83-96.	1.5	0
47	Predicting potential drop-out and future commitment for first-time donors based on first 1-5-year donation patterns: the case in Hong Kong Chinese donors. Vox Sanguinis, 2007, 93, 57-63.	1.5	24
48	Statistical Exploration from SARS. American Statistician, 2006, 60, 81-91.	1.6	12
49	Modelling SARS data using threshold geometric process. Statistics in Medicine, 2006, 25, 1826-1839.	1.6	40
50	Monte Carlo approximation through Gibbs output in generalized linear mixed models. Journal of Multivariate Analysis, 2005, 94, 300-312.	1.0	9
51	Analysis of Data from a Series of Events by a Geometric Process Model. Acta Mathematicae Applicatae Sinica, 2004, 20, 263-282.	0.7	58
52	Statistical inference for geometric processes with gamma distributions. Computational Statistics and Data Analysis, 2004, 47, 565-581.	1.2	33
53	Three Ways of Implementing the EM Algorithm when Parameters are not Identifiable. Biometrical Journal, 2001, 43, 207-218.	1.0	4
54	Initial Stage Problem in Autoregressive Binary Regression. Journal of the Royal Statistical Society: Series D (the Statistician), 2000, 49, 495-502.	0.2	3

#	ARTICLE	IF	CITATIONS
55	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
56	Maximum Likelihood Estimation for Probit-Linear Mixed Models with Correlated Random Effects. Biometrics, 1997, 53, 86.	1.4	76
57	Methadone maintenance and drug-related crime. Journal of Substance Abuse, 1997, 9, 15-25.	1.1	64
58	A Likelihood Approach to Analysing Longitudinal Bivariate Binary Data. Biometrical Journal, 1997, 39, 409-421.	1.0	6