

# Shuangzhe Liu

## List of Publications by Year in descending order

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92  
papers

1,170  
citations

516710

16  
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501196

28  
g-index

115  
all docs

115  
docs citations

115  
times ranked

561  
citing authors

#	ARTICLE	IF	CITATIONS
1	Robust statistical modeling using the Birnbaum-Saunders distribution applied to insurance. Applied Stochastic Models in Business and Industry, 2012, 28, 16-34.	1.5	85
2	Matrix results on the Khatri-Rao and Tracy-Singh products. Linear Algebra and Its Applications, 1999, 289, 267-277.	0.9	78
3	Global Sensitivity Analysis: The Primer by Andrea Saltelli, Marco Ratto, Terry Andres, Francesca Campolongo, Jessica Cariboni, Debora Gatelli, Michaela Saisana, Stefano Tarantola. International Statistical Review, 2008, 76, 452-452.	1.9	59
4	On local influence for elliptical linear models. Statistical Papers, 2000, 41, 211-224.	1.2	52
5	Robust multivariate control charts based on Birnbaum-Saunders distributions. Journal of Statistical Computation and Simulation, 2018, 88, 182-202.	1.2	49
6	On a partial least squares regression model for asymmetric data with a chemical application in mining. Chemometrics and Intelligent Laboratory Systems, 2019, 190, 55-68.	3.5	48
7	Local influence in multivariate elliptical linear regression models. Linear Algebra and Its Applications, 2002, 354, 159-174.	0.9	39
8	Several Matrix Kantorovich-Type Inequalities. Journal of Mathematical Analysis and Applications, 1996, 197, 23-26.	1.0	33
9	Experiments with mixtures: Optimal allocations for becker's models. Metrika, 1997, 45, 53-66.	0.8	30
10	On diagnostics in conditionally heteroskedastic time series models under elliptical distributions. Journal of Applied Probability, 2004, 41, 393-405.	0.7	29
11	Methodological Issues in Spatial Microsimulation Modelling for Small Area Estimation. , 2009, 3, 3-22.		27
12	A V-optimal design for Scheffé's polynomial model. Statistics and Probability Letters, 1995, 23, 253-258.	0.7	26
13	Efficiency comparisons between the OLSE and the BLUE in a singular linear model. Journal of Statistical Planning and Inference, 2000, 84, 191-200.	0.6	23
14	Several inequalities involving Khatri-Rao products of positive semidefinite matrices. Linear Algebra and Its Applications, 2002, 354, 175-186.	0.9	23
15	On estimation in conditional heteroskedastic time series models under non-normal distributions. Statistical Papers, 2008, 49, 455-469.	1.2	23
16	Influence diagnostics in log-linear integer-valued GARCH models. ASTA Advances in Statistical Analysis, 2015, 99, 311-335.	0.9	21
17	Diagnostic Analytics for an Autoregressive Model under the Skew-Normal Distribution. Mathematics, 2020, 8, 693.	2.2	21
18	Local influence analysis for Poisson autoregression with an application to stock transaction data. Statistica Neerlandica, 2016, 70, 4-25.	1.6	20

#	ARTICLE	IF	CITATIONS
19	Simulating the characteristics of populations at the small area level: New validation techniques for a spatial microsimulation model in Australia. <i>Computational Statistics and Data Analysis</i> , 2013, 57, 149-165.	1.2	18
20	Diagnostics in elliptical regression models with stochastic restrictions applied to econometrics. <i>Journal of Applied Statistics</i> , 2016, 43, 627-642.	1.3	18
21	Kantorovich inequalities and efficiency comparisons for several classes of estimators in linear models. <i>Statistica Neerlandica</i> , 1997, 51, 345-355.	1.6	17
22	Improved Covariance Matrix Estimation for Portfolio Risk Measurement: A Review. <i>Journal of Risk and Financial Management</i> , 2019, 12, 48.	2.3	16
23	The heteroskedastic linear regression model and the Hadamard product a note. <i>Journal of Econometrics</i> , 1995, 68, 361-366.	6.5	15
24	The Hadamard Product and Some of its Applications in Statistics. <i>Statistics</i> , 1995, 26, 365-373.	0.6	15
25	Asymmetric autoregressive models: statistical aspects and a financial application under COVID-19 pandemic. <i>Journal of Applied Statistics</i> , 2022, 49, 1323-1347.	1.3	15
26	Matrix Trace Inequalities Involving Simple, Kronecker, and Hadamard Product. <i>Econometric Theory</i> , 1995, 11, 669-670.	0.7	14
27	A survey of Cauchy-Schwarz and Kantorovich-type matrix inequalities. <i>Statistical Papers</i> , 1999, 40, 55-73.	1.2	14
28	Influence diagnostics in a vector autoregressive model. <i>Journal of Statistical Computation and Simulation</i> , 2015, 85, 2632-2655.	1.2	14
29	Influence diagnostic analysis in the possibly heteroskedastic linear model with exact restrictions. <i>Statistical Methods and Applications</i> , 2016, 25, 227-249.	1.2	14
30	A Cobb-Douglas type model with stochastic restrictions: formulation, local influence diagnostics and data analytics in economics. <i>Quality and Quantity</i> , 2019, 53, 1693-1719.	3.7	14
31	Influence Diagnostics in Possibly Asymmetric Circular-Linear Multivariate Regression Models. <i>Sankhya B</i> , 2017, 79, 76-93.	0.9	13
32	On pseudo maximum likelihood estimation for multivariate time series models with conditional heteroskedasticity. <i>Mathematics and Computers in Simulation</i> , 2009, 79, 2556-2565.	4.4	12
33	The density of the Moore-Penrose inverse of a random matrix. <i>Linear Algebra and Its Applications</i> , 1996, 237-238, 123-126.	0.9	11
34	On diagnostics in conditionally heteroskedastic time series models under elliptical distributions. <i>Journal of Applied Probability</i> , 2004, 41, 393-405.	0.7	11
35	Robust beta regression modeling with errors-in-variables: a Bayesian approach and numerical applications. <i>Statistical Papers</i> , 2022, 63, 919-942.	1.2	11
36	Matrix differential calculus with applications in the multivariate linear model and its diagnostics. <i>Journal of Multivariate Analysis</i> , 2022, 188, 104849.	1.0	11

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37	A new clustering algorithm based on a radar scanning strategy with applications to machine learning data. <i>Expert Systems With Applications</i> , 2022, 191, 116143.	7.6	11
38	Matrix-trace Cauchy-Schwarz inequalities and applications in canonical correlation analysis. <i>Statistical Papers</i> , 1995, 36, 287-298.	1.2	9
39	Diagnostic analysis for a vector autoregressive model under Student $t$ -distributions. <i>Statistica Neerlandica</i> , 2017, 71, 86-114.	1.6	9
40	Copula Modelling to Analyse Financial Data. <i>Journal of Risk and Financial Management</i> , 2022, 15, 104.	2.3	9
41	Inequalities Involving Hadamard Products of Positive Semidefinite Matrices. <i>Journal of Mathematical Analysis and Applications</i> , 2000, 243, 458-463.	1.0	8
42	Some statistical properties of Hadamard products of random matrices. <i>Statistical Papers</i> , 2001, 42, 475-487.	1.2	8
43	On circular correlation for data on the torus. <i>Statistical Papers</i> , 2019, 60, 1827-1847.	1.2	8
44	Statistical properties of the Hadamard product of random vectors. <i>Statistical Papers</i> , 2001, 42, 529-533.	1.2	7
45	Matrix trace Wielandt inequalities with statistical applications. <i>Journal of Statistical Planning and Inference</i> , 2009, 139, 2254-2260.	0.6	7
46	Further inequalities involving the Khatri-Rao product. <i>Linear Algebra and Its Applications</i> , 2009, 430, 2696-2704.	0.9	7
47	Asymptotic theory of simultaneous estimation of Poisson means. <i>Linear Algebra and Its Applications</i> , 2009, 430, 2734-2748.	0.9	7
48	Spatial system estimators for panel models: A sensitivity and simulation study. <i>Mathematics and Computers in Simulation</i> , 2014, 101, 78-102.	4.4	7
49	Competition in the Indian Banking Sector: A Panel Data Approach. <i>Journal of Risk and Financial Management</i> , 2019, 12, 136.	2.3	7
50	Equality Conditions for Matrix Kantorovich-Type Inequalities. <i>Journal of Mathematical Analysis and Applications</i> , 1997, 212, 517-528.	1.0	6
51	Efficiency comparisons between two estimators based on matrix determinant Kantorovich-type inequalities. <i>Metrika</i> , 2000, 51, 145-155.	0.8	6
52	Sensitivity analysis of SAR estimators: a numerical approximation. <i>Journal of Statistical Computation and Simulation</i> , 2012, 82, 325-342.	1.2	6
53	Estimation of order-restricted means of two normal populations under the LINEX loss function. <i>Metrika</i> , 2013, 76, 409-425.	0.8	6
54	Time Series Analysis Using SAS Enterprise Guide. <i>SpringerBriefs in Statistics</i> , 2020, , .	0.4	6

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55	Estimating the covariance matrix of the coefficient estimator in multivariate partial least squares regression with chemical applications. <i>Chemometrics and Intelligent Laboratory Systems</i> , 2021, 214, 104328.	3.5	6
56	Predicting Bank Failures: A Synthesis of Literature and Directions for Future Research. <i>Journal of Risk and Financial Management</i> , 2021, 14, 474.	2.3	6
57	Note on a Matrix-Concave Function. <i>Journal of Mathematical Analysis and Applications</i> , 1995, 196, 1139-1141.	1.0	5
58	Kantorovich and Cauchy-Schwarz inequalities involving positive semidefinite matrices, and efficiency comparisons for a singular linear model. <i>Linear Algebra and Its Applications</i> , 1997, 259, 209-221.	0.9	5
59	Moment matrices in conditional heteroskedastic models under elliptical distributions with applications in AR-ARCH models. <i>Statistical Papers</i> , 2011, 52, 621-632.	1.2	5
60	A shape-based cutting and clustering algorithm for multiple change-point detection. <i>Journal of Computational and Applied Mathematics</i> , 2020, 369, 112623.	2.0	5
61	Using Mixed Probability Distribution Functions for Modelling Non-Zero Sub-Daily Rainfall in Australia. <i>Geosciences (Switzerland)</i> , 2020, 10, 43.	2.2	5
62	Penalized weighted composite quantile regression for partially linear varying coefficient models with missing covariates. <i>Computational Statistics</i> , 2021, 36, 541-575.	1.5	5
63	A Kronecker Matrix Inequality with a Statistical Application. <i>Econometric Theory</i> , 1995, 11, 654-655.	0.7	4
64	Two Matrix Inequalities Involving the Moore-Penrose Inverse. <i>Econometric Theory</i> , 1997, 13, 463-464.	0.7	4
65	On Matrix Trace Kantorovich-type Inequalities. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2000, , 39-50.	0.1	4
66	Shrinkage estimation for the mean of the inverse Gaussian population. <i>Metrika</i> , 2014, 77, 733-752.	0.8	4
67	Local influence analysis in general spatial models. <i>AStA Advances in Statistical Analysis</i> , 2016, 100, 313-331.	0.9	4
68	An Inequality Involving Submatrices. <i>Econometric Theory</i> , 1995, 11, 191-191.	0.7	3
69	02.4.1. On Hadamard Product of Square Roots of Correlation Matrices Solution. <i>Econometric Theory</i> , 2003, 19, .	0.7	3
70	Regression Diagnostics. , 2011, , 1206-1208.		3
71	Maximum Likelihood Estimation for the VAR-VARCH Model: A New Approach. , 1999, , 99-113.		3
72	Mathematics teaching pedagogies to tertiary engineering and information technology students: a literature review. <i>International Journal of Mathematical Education in Science and Technology</i> , 2022, 53, 1609-1628.	1.4	3

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73	A Stein-type shrinkage estimator of the covariance matrix for portfolio selections. <i>Metrika</i> , 2018, 81, 931-952.	0.8	2
74	Markov-Switching Linked Autoregressive Model for Non-continuous Wind Direction Data. <i>Journal of Agricultural, Biological, and Environmental Statistics</i> , 2018, 23, 410-425.	1.4	2
75	Portfolio selection based on semivariance and distance correlation under minimum variance framework. <i>Statistica Neerlandica</i> , 2019, 73, 373-394.	1.6	2
76	Portfolio selection: shrinking the time-varying inverse conditional covariance matrix. <i>Statistical Papers</i> , 2020, 61, 2583-2604.	1.2	2
77	Change-point detection based on adjusted shape context cost method. <i>Information Sciences</i> , 2021, 545, 363-380.	6.9	2
78	Two Kantorovich-type inequalities and efficiency comparisons between the OLSE and BLUE. <i>Journal of Inequalities and Applications</i> , 2002, 2002, 532798.	1.1	2
79	The Moore-Penrose Inverse of a Sum of Three Matrices. <i>Econometric Theory</i> , 1995, 11, 1178-1178.	0.7	1
80	The Application of Multi-sensors Fusion in Vehicle Transmission System Fault Diagnosis. , 2007, , .		1
81	Pitman closeness of the class of isotonic estimators for ordered scale parameters of two Gamma distributions. <i>Statistical Papers</i> , 2014, 55, 615-625.	1.2	1
82	TABLET PC APPLICATIONS IN AN ACADEMIC ENVIRONMENT. , 2006, , .		1
83	Characterization of an Orthogonal Projection Matrix. <i>Econometric Theory</i> , 1995, 11, 646-647.	0.7	0
84	Characterization of a Projector. <i>Econometric Theory</i> , 1995, 11, 668-669.	0.7	0
85	On Influence Diagnostics in Multivariate Regression Models under Elliptical Distributions. , 2006, , .		0
86	Festschrift for Tarmo Pukkila on his 60th Birthday edited by Erkki P. Liski, Jarkko Isotalo, Jarmo NiemelÄ, Simo Puntanen, George P.H. Styan. <i>International Statistical Review</i> , 2007, 75, 419-420.	1.9	0
87	A DOUBLE LENGTH REGRESSION COMPUTATION METHOD FOR THE 2SGLS ESTIMATOR OF RATIONAL EXPECTATIONS MODELS. <i>Oxford Bulletin of Economics and Statistics</i> , 1996, 58, 423-429.	1.7	0
88	Dynamic Model Analysis: Advanced Matrix Methods and Unit-Root Econometrics Representation Theorems, Second Edition by Mario Faliva, Maria Grazia Zoia. <i>International Statistical Review</i> , 2010, 78, 136-137.	1.9	0
89	Sensitivity analysis in linear models. <i>Special Matrices</i> , 2016, 4, .	0.5	0
90	Discussion of "Birnbaum's Saunders distribution: A review of models, analysis, and applications" Applied Stochastic Models in Business and Industry, 2019, 35, 122-125.	1.5	0

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91	Statistical Machine Learning: A Unified Framework. <i>International Statistical Review</i> , 2021, 89, 210-212.	1.9	0
92	Could significant regression be treated as insignificant: An anomaly in statistics?. <i>Communications in Statistics Case Studies Data Analysis and Applications</i> , 2022, 8, 133-151.	0.3	0