# Shuangzhe Liu

List of Publications by Year
in descending order

| | |
|---|---|
| 92 papers | 1,170 citations |

516710

| | |
|---|---|
| 16 h-index | |

501196

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|---|---|
| 28 g-index | |

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|---|---|
| 115 all docs | 115 docs citations |

| | |
|---|---|
| 115 times ranked | 561 citing authors |

| # | Article | IF | Citations |
|---|---------|-----|-----------|
| 1 | Asymmetric autoregressive models: statistical aspects and a financial application under COVID-19 pandemic. Journal of Applied Statistics, 2022, 49, 1323-1347. | 1.3 | 15 |
| 2 | Robust beta regression modeling with errors-in-variables: a Bayesian approach and numerical applications. Statistical Papers, 2022, 63, 919-942. | 1.2 | 11 |
| 3 | Matrix differential calculus with applications in the multivariate linear model and its diagnostics. Journal of Multivariate Analysis, 2022, 188, 104849. | 1.0 | 11 |
| 4 | Could significant regression be treated as insignificant: An anomaly in statistics?. Communications in Statistics Case Studies Data Analysis and Applications, 2022, 8, 133-151. | 0.3 | 0 |
| 5 | Mathematics teaching pedagogies to tertiary engineering and information technology students: a literature review. International Journal of Mathematical Education in Science and Technology, 2022, 53, 1609-1628. | 1.4 | 3 |
| 6 | A new clustering algorithm based on a radar scanning strategy with applications to machine learning data. Expert Systems With Applications, 2022, 191, 116143. | 7.6 | 11 |
| 7 | Copula Modelling to Analyse Financial Data. Journal of Risk and Financial Management, 2022, 15, 104. | 2.3 | 9 |
| 8 | Change-point detection based on adjusted shape context cost method. Information Sciences, 2021, 545, 363-380. | 6.9 | 2 |
| 9 | Penalized weighted composite quantile regression for partially linear varying coefficient models with missing covariates. Computational Statistics, 2021, 36, 541-575. | 1.5 | 5 |
| 10 | Statistical Machine Learning: A Unified Framework. International Statistical Review, 2021, 89, 210-212. | 1.9 | 0 |
| 11 | Estimating the covariance matrix of the coefficient estimator in multivariate partial least squares regression with chemical applications. Chemometrics and Intelligent Laboratory Systems, 2021, 214, 104328. | 3.5 | 6 |
| 12 | Predicting Bank Failures: A Synthesis of Literature and Directions for Future Research. Journal of Risk and Financial Management, 2021, 14, 474. | 2.3 | 6 |
| 13 | Portfolio selection: shrinking the time-varying inverse conditional covariance matrix. Statistical Papers, 2020, 61, 2583-2604. | 1.2 | 2 |
| 14 | A shape-based cutting and clustering algorithm for multiple change-point detection. Journal of Computational and Applied Mathematics, 2020, 369, 112623. | 2.0 | 5 |
| 15 | Diagnostic Analytics for an Autoregressive Model under the Skew-Normal Distribution. Mathematics, 2020, 8, 693. | 2.2 | 21 |
| 16 | Using Mixed Probability Distribution Functions for Modelling Non-Zero Sub-Daily Rainfall in Australia. Geosciences (Switzerland), 2020, 10, 43. | 2.2 | 5 |
| 17 | Time Series Analysis Using SAS Enterprise Guide. SpringerBriefs in Statistics, 2020, , . | 0.4 | 6 |
| 18 | Competition in the Indian Banking Sector: A Panel Data Approach. Journal of Risk and Financial Management, 2019, 12, 136. | 2.3 | 7 |

| # | Article | IF | Citations |
|---|---------|----|-----------|
| 19 | A Cobb–Douglas type model with stochastic restrictions: formulation, local influence diagnostics and data analytics in economics. Quality and Quantity, 2019, 53, 1693-1719. | 3.7 | 14 |
| 20 | 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 |
| 21 | Portfolio selection based on semivariance and distance correlation under minimum variance framework. Statistica Neerlandica, 2019, 73, 373-394. | 1.6 | 2 |
| 22 | Improved Covariance Matrix Estimation for Portfolio Risk Measurement: A Review. Journal of Risk and Financial Management, 2019, 12, 48. | 2.3 | 16 |
| 23 | Discussion of "Birnbaum–Saunders distribution: A review of models, analysis, and applications". Applied Stochastic Models in Business and Industry, 2019, 35, 122-125. | 1.5 | 0 |
| 24 | On circular correlation for data on the torus. Statistical Papers, 2019, 60, 1827-1847. | 1.2 | 8 |
| 25 | Robust multivariate control charts based on Birnbaum–Saunders distributions. Journal of Statistical Computation and Simulation, 2018, 88, 182-202. | 1.2 | 49 |
| 26 | A Stein-type shrinkage estimator of the covariance matrix for portfolio selections. Metrika, 2018, 81, 931-952. | 0.8 | 2 |
| 27 | Markov-Switching Linked Autoregressive Model for Non-continuous Wind Direction Data. Journal of Agricultural, Biological, and Environmental Statistics, 2018, 23, 410-425. | 1.4 | 2 |
| 28 | Influence Diagnostics in Possibly Asymmetric Circular-Linear Multivariate Regression Models. Sankhya B, 2017, 79, 76-93. | 0.9 | 13 |
| 29 | Diagnostic analysis for a vector autoregressive model under Student$^{\chi^2}$s $t$ distributions. Statistica Neerlandica, 2017, 71, 86-114. | 1.6 | 9 |
| 30 | Sensitivity analysis in linear models. Special Matrices, 2016, 4, . | 0.5 | 0 |
| 31 | Local influence analysis for Poisson autoregression with an application to stock transaction data. Statistica Neerlandica, 2016, 70, 4-25. | 1.6 | 20 |
| 32 | Local influence analysis in general spatial models. AStA Advances in Statistical Analysis, 2016, 100, 313-331. | 0.9 | 4 |
| 33 | Diagnostics in elliptical regression models with stochastic restrictions applied to econometrics. Journal of Applied Statistics, 2016, 43, 627-642. | 1.3 | 18 |
| 34 | Influence diagnostic analysis in the possibly heteroskedastic linear model with exact restrictions. Statistical Methods and Applications, 2016, 25, 227-249. | 1.2 | 14 |
| 35 | Influence diagnostics in log-linear integer-valued GARCH models. AStA Advances in Statistical Analysis, 2015, 99, 311-335. | 0.9 | 21 |
| 36 | Influence diagnostics in a vector autoregressive model. Journal of Statistical Computation and Simulation, 2015, 85, 2632-2655. | 1.2 | 14 |

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|---|---------|-----|-----------|
| 37 | Pitman closeness of the class of isotonic estimators for ordered scale parameters of two Gamma distributions. Statistical Papers, 2014, 55, 615-625. | 1.2 | 1 |
| 38 | Shrinkage estimation for the mean of the inverse Gaussian population. Metrika, 2014, 77, 733-752. | 0.8 | 4 |
| 39 | Spatial system estimators for panel models: A sensitivity and simulation study. Mathematics and Computers in Simulation, 2014, 101, 78-102. | 4.4 | 7 |
| 40 | Estimation of order-restricted means of two normal populations under the LINEX loss function. Metrika, 2013, 76, 409-425. | 0.8 | 6 |
| 41 | Simulating the characteristics of populations at the small area level: New validation techniques for a spatial microsimulation model in Australia. Computational Statistics and Data Analysis, 2013, 57, 149-165. | 1.2 | 18 |
| 42 | Sensitivity analysis of SAR estimators: a numerical approximation. Journal of Statistical Computation and Simulation, 2012, 82, 325-342. | 1.2 | 6 |
| 43 | Robust statistical modeling using the Birnbaumâ€Saundersâ€<i>t</i> distribution applied to insurance. Applied Stochastic Models in Business and Industry, 2012, 28, 16-34. | 1.5 | 85 |
| 44 | Moment matrices in conditional heteroskedastic models under elliptical distributions with applications in AR-ARCH models. Statistical Papers, 2011, 52, 621-632. | 1.2 | 5 |
| 45 | Regression Diagnostics. , 2011, , 1206-1208. | | 3 |
| 46 | Dynamic Model Analysis: Advanced Matrix Methods and Unit-Root Econometrics Representation Theorems, Second Edition by Mario Faliva, Maria Grazia Zoia. International Statistical Review, 2010, 78, 136-137. | 1.9 | 0 |
| 47 | Matrix trace Wielandt inequalities with statistical applications. Journal of Statistical Planning and Inference, 2009, 139, 2254-2260. | 0.6 | 7 |
| 48 | Further inequalities involving the Khatri-Rao product. Linear Algebra and Its Applications, 2009, 430, 2696-2704. | 0.9 | 7 |
| 49 | Asymptotic theory of simultaneous estimation of Poisson means. Linear Algebra and Its Applications, 2009, 430, 2734-2748. | 0.9 | 7 |
| 50 | On pseudo maximum likelihood estimation for multivariate time series models with conditional heteroskedasticity. Mathematics and Computers in Simulation, 2009, 79, 2556-2565. | 4.4 | 12 |
| 51 | Methodological Issues in Spatial Microsimulation Modelling for Small Area Estimation. , 2009, 3, 3-22. | | 27 |
| 52 | On estimation in conditional heteroskedastic time series models under non-normal distributions. Statistical Papers, 2008, 49, 455-469. | 1.2 | 23 |
| 53 | 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 |
| 54 | The Application of Multi-sensors Fusion in Vehicle Transmission System Fault Diagnosis. , 2007, , . | | 1 |

| # | ARTICLE | IF | CITATIONS |
|---|---------|----|-----------|
| 55 | Festschrift for Tarmo Pukkila on his 60th Birthday edited by Erkki P. Liski, Jarkko Isotalo, Jarmo NiemelÃ¤ Simo Puntanen, George P.H. Styan. International Statistical Review, 2007, 75, 419-420. | 1.9 | 0 |
| 56 | On Influence Diagnostics in Multivariate Regression Models under Elliptical Distributions. , 2006, , . | | 0 |
| 57 | TABLET PC APPLICATIONS IN AN ACADEMIC ENVIRONMENT. , 2006, , . | | 1 |
| 58 | On diagnostics in conditionally heteroskedastic time series models under elliptical distributions. Journal of Applied Probability, 2004, 41, 393-405. | 0.7 | 11 |
| 59 | On diagnostics in conditionally heteroskedastic time series models under elliptical distributions. Journal of Applied Probability, 2004, 41, 393-405. | 0.7 | 29 |
| 60 | 02.4.1. On Hadamard Product of Square Roots of Correlation Matricesâ€"Solution. Econometric Theory, 2003, 19, . | 0.7 | 3 |
| 61 | Local influence in multivariate elliptical linear regression models. Linear Algebra and Its Applications, 2002, 354, 159-174. | 0.9 | 39 |
| 62 | Several inequalities involving Khatriâ€"Rao products of positive semidefinite matrices. Linear Algebra and Its Applications, 2002, 354, 175-186. | 0.9 | 23 |
| 63 | Two Kantorovich-type inequalities and efficiency comparisons between the OLSE and BLUE. Journal of Inequalities and Applications, 2002, 2002, 532798. | 1.1 | 2 |
| 64 | Some statistical properties of Hadamard products of random matrices. Statistical Papers, 2001, 42, 475-487. | 1.2 | 8 |
| 65 | Statistical properties of the Hadamard product of random vectors. Statistical Papers, 2001, 42, 529-533. | 1.2 | 7 |
| 66 | Inequalities Involving Hadamard Products of Positive Semidefinite Matrices. Journal of Mathematical Analysis and Applications, 2000, 243, 458-463. | 1.0 | 8 |
| 67 | 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 |
| 68 | Efficiency comparisons between two estimators based on matrix determinant Kantorovich-type inequalities. Metrika, 2000, 51, 145-155. | 0.8 | 6 |
| 69 | On local influence for elliptical linear models. Statistical Papers, 2000, 41, 211-224. | 1.2 | 52 |
| 70 | On Matrix Trace Kantorovich-type Inequalities. Advanced Studies in Theoretical and Applied Econometrics, 2000, , 39-50. | 0.1 | 4 |
| 71 | A survey of Cauchy-Schwarz and Kantorovich-type matrix inequalities. Statistical Papers, 1999, 40, 55-73. | 1.2 | 14 |
| 72 | Matrix results on the Khatri-Rao and Tracy-Singh products. Linear Algebra and Its Applications, 1999, 289, 267-277. | 0.9 | 78 |

| # | Article | IF | Citations |
|---|---------|----|-----------|
| 73 | Maximum Likelihood Estimation for the VAR-VARCH Model: A New Approach. , 1999, , 99-113. | | 3 |
| 74 | Two Matrix Inequalities Involving the Moore-Penrose Inverse. Econometric Theory, 1997, 13, 463-464. | 0.7 | 4 |
| 75 | Kantorovich inequalities and efficiency comparisons for several classes of estimators in linear models. Statistica Neerlandica, 1997, 51, 345-355. | 1.6 | 17 |
| 76 | Experiments with mixtures: Optimal allocations for becker's models. Metrika, 1997, 45, 53-66. | 0.8 | 30 |
| 77 | Kantorovich and Cauchy-Schwarz inequalities involving positive semidefinite matrices, and efficiency comparisons for a singular linear model. Linear Algebra and Its Applications, 1997, 259, 209-221. | 0.9 | 5 |
| 78 | Equality Conditions for Matrix Kantorovich-Type Inequalities. Journal of Mathematical Analysis and Applications, 1997, 212, 517-528. | 1.0 | 6 |
| 79 | Several Matrix Kantorovich-Type Inequalities. Journal of Mathematical Analysis and Applications, 1996, 197, 23-26. | 1.0 | 33 |
| 80 | The density of the Moore-Penrose inverse of a random matrix. Linear Algebra and Its Applications, 1996, 237-238, 123-126. | 0.9 | 11 |
| 81 | A DOUBLE LENGTH REGRESSION COMPUTATION METHOD FOR THE 2SGLS ESTIMATOR OF RATIONAL EXPECTATIONS MODELS. Oxford Bulletin of Economics and Statistics, 1996, 58, 423-429. | 1.7 | 0 |
| 82 | An Inequality Involving Submatrices. Econometric Theory, 1995, 11, 191-191. | 0.7 | 3 |
| 83 | Characterization of an Orthogonal Projection Matrix. Econometric Theory, 1995, 11, 646-647. | 0.7 | 0 |
| 84 | A Kronecker Matrix Inequality with a Statistical Application. Econometric Theory, 1995, 11, 654-655. | 0.7 | 4 |
| 85 | Characterization of a Projector. Econometric Theory, 1995, 11, 668-669. | 0.7 | 0 |
| 86 | Matrix Trace Inequalities Involving Simple, Kronecker, and Hadamard Product. Econometric Theory, 1995, 11, 669-670. | 0.7 | 14 |
| 87 | The Moore-Penrose Inverse of a Sum of Three Matrices. Econometric Theory, 1995, 11, 1178-1178. | 0.7 | 1 |
| 88 | Note on a Matrix-Concave Function. Journal of Mathematical Analysis and Applications, 1995, 196, 1139-1141. | 1.0 | 5 |
| 89 | A V-optimal design for Scheffé's polynomial model. Statistics and Probability Letters, 1995, 23, 253-258. | 0.7 | 26 |
| 90 | The heteroskedastic linear regression model and the Hadamard product a note. Journal of Econometrics, 1995, 68, 361-366. | 6.5 | 15 |

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|---|---------|----|-----------| 
| 91 | Matrix-trace Cauchy-Schwarz inequalities and applications in canonical correlation analysis. Statistical Papers, 1995, 36, 287-298. | 1.2 | 9 |
| 92 | The Hadamard Product and Some of its Applications in Statistics. Statistics, 1995, 26, 365-373. | 0.6 | 15 |