Cathy Woan-Shu Chen

List of Publications by Year
in descending order

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133 papers	2,418 citations	236612 25 h-index	288905 40 g-index
137 all docs	137 docs citations	137 times ranked	1453 citing authors

#	Article	IF	Citations
1	On a threshold heteroscedastic model. International Journal of Forecasting, 2006, 22, 73-89.	3.9	179
2	BAYESIAN INFERENCE OF THRESHOLD AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1995, 16, 483-492.	0.7	128
3	Asymmetrical reaction to US stock-return news: evidence from major stock markets based on a double-threshold model. Journal of Economics and Business, 2003, 55, 487-502.	1.7	98
4	Turning points, reproduction number, and impact of climatological events for multiâ€wave dengue outbreaks. Tropical Medicine and International Health, 2009, 14, 628-638.	1.0	94
5	Bayesian Time-Varying Quantile Forecasting for Value-at-Risk in Financial Markets. Journal of Business and Economic Statistics, 2011, 29, 481-492.	1.8	81
6	Quarantine for SARS, Taiwan. Emerging Infectious Diseases, 2005, 11, 278-282.	2.0	64
7	SARS Outbreak, Taiwan, 2003. Emerging Infectious Diseases, 2004, 10, 201-206.	2.0	61
8	Impact of quarantine on the 2003 SARS outbreak: A retrospective modeling study. Journal of Theoretical Biology, 2007, 244, 729-736.	0.8	60
9	Forecasting Value-at-Risk using nonlinear regression quantiles and the intra-day range. International Journal of Forecasting, 2012, 28, 557-574.	3.9	49
10	Generalized Poisson autoregressive models for time series of counts. Computational Statistics and Data Analysis, 2016, 99, 51-67.	0.7	49
11	A review of threshold time series models in finance. Statistics and Its Interface, 2011, 4, 167-181.	0.2	47
12	Optimal dynamic hedging via copula-threshold-GARCH models. Mathematics and Computers in Simulation, 2009, 79, 2609-2624.	2.4	46
13	Volatility forecasting using threshold heteroskedastic models of the intra-day range. Computational Statistics and Data Analysis, 2008, 52, 2990-3010.	0.7	44
14	A comparison of estimators for regression models with change points. Statistics and Computing, 2011, 21, 395-414.	0.8	44
15	A Bayesian threshold nonlinearity test for financial time series. Journal of Forecasting, 2005, 24, 61-75.	1.6	38
16	Bayesian Forecasting for Financial Risk Management, Pre and Post the Global Financial Crisis. Journal of Forecasting, 2012, 31, 661-687.	1.6	38
17	Bayesian Causality Test for Integer-Valued Time Series Models with Applications to Climate and Crime Data. Journal of the Royal Statistical Society Series C: Applied Statistics, 2017, 66, 797-814.	0.5	38
18	Parameter change test for zero-inflated generalized Poisson autoregressive models. Statistics, 2016, 50, 540-557.	0.3	36

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19	Bayesian variable selection in quantile regression. Statistics and Its Interface, 2013, 6, 261-274.	0.2	36
20	A Bayesian analysis of generalized threshold autoregressive models. Statistics and Probability Letters, 1998, 40, 15-22.	0.4	35
21	Comparison of nonnested asymmetric heteroskedastic models. Computational Statistics and Data Analysis, 2006, 51, 2164-2178.	0.7	35
22	Bayesian inference and model comparison for asymmetric smooth transition heteroskedastic models. Statistics and Computing, 2008, 18, 391-408.	0.8	35
23	What factors drive the satisfaction of citizens with governmentsâ€™ responses to COVID-19?. International Journal of Infectious Diseases, 2021, 102, 327-331.	1.5	35
24	Volatility forecasting with double Markov switching GARCH models. Journal of Forecasting, 2009, 28, 681-697.	1.6	31
25	Falling and explosive, dormant, and rising markets via multipleâ€regime financial time series models. Applied Stochastic Models in Business and Industry, 2010, 26, 28-49.	0.9	29
26	Forecasting volatility with asymmetric smooth transition dynamic range models. International Journal of Forecasting, 2012, 28, 384-399.	3.9	29
27	Bayesian causal effects in quantiles: Accounting for heteroscedasticity. Computational Statistics and Data Analysis, 2009, 53, 1993-2007.	0.7	28
28	Candidate Genes Associated with Susceptibility forÂSARS-Coronavirus. Bulletin of Mathematical Biology, 2010, 72, 122-132.	0.9	26
29	Causality test of ambient fine particles and human influenza in Taiwan: Age group-specific disparity and geographic heterogeneity. Environment International, 2018, 111, 354-361.	4.8	25
30	Asymmetric responses of international stock markets to trading volume. Physica A: Statistical Mechanics and Its Applications, 2006, 360, 422-444.	1.2	24
31	HEAVYâ€TAILEDâ€DISTRIBUTED THRESHOLD STOCHASTIC VOLATILITY MODELS IN FINANCIAL TIME SERIES. Australian and New Zealand Journal of Statistics, 2008, 50, 29-51.	0.4	24
32	Subset selection of autoregressive time series models. Journal of Forecasting, 1999, 18, 505-516.	1.6	23
33	Subset threshold autoregression. Journal of Forecasting, 2003, 22, 49-66.	1.6	23
34	Multi-regime nonlinear capital asset pricing models. Quantitative Finance, 2011, 11, 1421-1438.	0.9	23
35	Markov Switching Integer-Valued Generalized Auto-Regressive Conditional Heteroscedastic Models for Dengue Counts. Journal of the Royal Statistical Society Series C: Applied Statistics, 2019, 68, 963-983.	0.5	23
36	Detection of additive outliers in bilinear time series. Computational Statistics and Data Analysis, 1997, 24, 283-294.	0.7	22

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37	Empirical Bayes approach to estimating the number of HIV-infected individuals in hidden and elusive populations. Statistics in Medicine, 2000, 19, 3095-3108.	0.8	21
38	Best subset selection of autoregressive models with exogenous variables and generalized autoregressive conditional heteroscedasticity errors. Journal of the Royal Statistical Society Series C: Applied Statistics, 2006, 55, 201-224.	0.5	21
39	Inferences of default risk and borrower characteristics on P2P lending. North American Journal of Economics and Finance, 2019, 50, 101013.	1.8	21
40	ASSESSING AND TESTING FOR THRESHOLD NONLINEARITY IN STOCK RETURNS. Australian and New Zealand Journal of Statistics, 2005, 47, 473-488.	0.4	20
41	Smooth Transition Quantile Capital Asset Pricing Models with Heteroscedasticity. Computational Economics, 2012, 40, 19-48.	1.5	20
42	Autoregressive conditional negative binomial model applied to over-dispersed time series of counts. Statistical Methodology, 2016, 31, 73-90.	0.5	20
43	Hysteretic Poisson INGARCH model for integer-valued time series. Statistical Modelling, 2017, 17, 401-422.	0.5	20
44	Bayesian subset selection for threshold autoregressive moving-average models. Computational Statistics, 2011, 26, 1-30.	0.8	19
45	A Bayesian conditional autoregressive geometric process model for range data. Computational Statistics and Data Analysis, 2012, 56, 3006-3019.	0.7	19
46	An empirical evaluation of fat-tailed distributions in modeling financial time series. Mathematics and Computers in Simulation, 2008, 77, 96-108.	2.4	18
47	Ordinal Time Series Forecasting of the Air Quality Index. Entropy, 2021, 23, 1167.	1.1	18
48	Bayesian analysis of bilinear time series models : a gibbs sampling approach. Communications in Statistics - Theory and Methods, 1992, 21, 3407-3425.	0.6	16
49	Estimating the number of Cubans infected sexually by human immunodeficiency virus using contact tracing data. International Journal of Epidemiology, 2002, 31, 679-683.	0.9	16
50	Asymmetric response and interaction of U.S. and local news in financial markets. Applied Stochastic Models in Business and Industry, 2005, 21, 273-288.	0.9	15
51	The impact of structural breaks on the integration of the ASEAN-5 stock markets. Mathematics and Computers in Simulation, 2009, 79, 2654-2664.	2.4	15
52	Pair trading based on quantile forecasting of smooth transition GARCH models. North American Journal of Economics and Finance, 2017, 39, 38-55.	1.8	14
53	Bayesian model selection for heteroskedastic models. Advances in Econometrics, 2008, , 567-594.	0.2	13
54	Semi-parametric quantile estimation for double threshold autoregressive models with heteroskedasticity. Computational Statistics, 2013, 28, 1103-1131.	0.8	13

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55	Bayesian Unit Root Test in Double Threshold Heteroskedastic Models. Computational Economics, 2013, 42, 471-490.	1.5	13
56	Bivariate asymmetric GARCH models with heavy tails and dynamic conditional correlations. Quantitative Finance, 2014, 14, 1297-1313.	0.9	13
57	On double hysteretic heteroskedastic model. Journal of Statistical Computation and Simulation, 2016, 86, 2684-2705.	0.7	13
58	Bayesian modelling of nonlinear negative binomial integer-valued GARCHX models. Statistical Modelling, 2020, 20, 537-561.	0.5	13
59	The asymmetric reactions of mean and volatility of stock returns to domestic and international information based on a four-regime double-threshold GARCH model. Physica A: Statistical Mechanics and Its Applications, 2006, 366, 401-418.	1.2	12
60	Estimation and inference for exponential smooth transition nonlinear volatility models. Journal of Statistical Planning and Inference, 2010, 140, 719-733.	0.4	12
61	Detection of structural breaks in a time-varying heteroskedastic regression model. Journal of Statistical Planning and Inference, 2011, 141, 3367-3381.	0.4	12
62	Bayesian inference of nonlinear hysteretic integer-valued GARCH models for disease counts. Computational Statistics, 2021, 36, 261-281.	0.8	12
63	Local non-stationarity test in mean for Markov switching GARCH models: an approximate Bayesian approach. Computational Statistics, 2016, 31, 1-24.	0.8	11
64	Bayesian modeling and forecasting of Valueâ€atâ€Risk via threshold realized volatility. Applied Stochastic Models in Business and Industry, 2019, 35, 747-765.	0.9	11
65	How Strong is the Relationship Among Gold and USD Exchange Rates? Analytics Based on Structural Change Models. Computational Economics, 2019, 53, 343-366.	1.5	11
66	Bayesian forecasting of Value-at-Risk based on variant smooth transition heteroskedastic models. Statistics and Its Interface, 2017, 10, 451-470.	0.2	11
67	Evidence of Stock Returns and Abnormal Trading Volume: A Threshold Quantile Regression Approach. Japanese Economic Review, 2016, 67, 96-124.	0.8	10
68	Bayesian estimation of realized GARCH-type models with application to financial tail risk management. Econometrics and Statistics, 2023, 28, 30-46.	0.4	10
69	Pairs Trading via Three-Regime Threshold Autoregressive GARCH Models. Advances in Intelligent Systems and Computing, 2014, , 127-140.	0.5	10
70	Asymmetric Return and Volatility Responses to Composite News from Stock Markets. Multinational Finance Journal, 2007, 11, 179-210.	0.5	10
71	Predicting failure risk using financial ratios: Quantile hazard model approach. North American Journal of Economics and Finance, 2018, 44, 204-220.	1.8	9
72	On the recent sharp increase in HIV detections in Cuba. Aids, 2001, 15, 426-428.	1.0	9

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73	Bayesian inferences and forecasting in bilinear time series models. Communications in Statistics - Theory and Methods, 1992, 21, 1725-1743.	0.6	8
74	HIV prevalence and underreporting of men who have sex with men in Beijing. International Journal of STD and AIDS, 2012, 23, 606-607.	0.5	8
75	Bayesian Expected Shortfall Forecasting Incorporating the Intraday Range. Journal of Financial Econometrics, 0, , nbu022.	0.8	8
76	Nonparametric tolerance limits for pair trading. Finance Research Letters, 2017, 21, 1-9.	3.4	8
77	Semi-parametric expected shortfall forecasting in financial markets. Journal of Statistical Computation and Simulation, 2017, 87, 1084-1106.	0.7	8
78	On Selecting a Power Transformation in Time-Series Analysis. Journal of Forecasting, 1997, 16, 343-354.	1.6	7
79	Model selection of a switching mechanism for financial time series. Applied Stochastic Models in Business and Industry, 2016, 32, 836-851.	0.9	7
80	On Asymmetric Market Model with Heteroskedasticity and Quantile Regression. Computational Economics, 2017, 49, 155-174.	1.5	7
81	Quantile forecasting based on a bivariate hysteretic autoregressive model with GARCH errors and time â€varying correlations. Applied Stochastic Models in Business and Industry, 2019, 35, 1301-1321.	0.9	7
82	On a Bivariate Hysteretic AR-GARCH Model with Conditional Asymmetry in Correlations. Computational Economics, 2021, 58, 413-433.	1.5	7
83	Adaptive log-linear zero-inflated generalized Poisson autoregressive model with applications to crime counts. Annals of Applied Statistics, 2020, 14, .	0.5	7
84	On the Selection of Subset Bilinear Time Series Models: a Genetic Algorithm Approach. Computational Statistics, 2001, 16, 505-517.	0.8	6
85	Long-term dependence with asymmetric conditional heteroscedasticity in stock returns. Physica A: Statistical Mechanics and Its Applications, 2005, 353, 413-424.	1.2	6
86	Bayesian quantile forecasting via the realized hysteretic GARCH model. Journal of Forecasting, 2022, 41, 1317-1337.	1.6	6
87	A unified approach to estimating population size for a births only model. Computational Statistics and Data Analysis, 1999, 32, 29-46.	0.7	5
88	On hysteretic vector autoregressive model with applications. Journal of Statistical Computation and Simulation, 2019, 89, 191-210.	0.7	5
89	SARS Outbreak in Taiwan. Emerging Infectious Diseases, 2004, 10, 1515-1516.	2.0	5
90	Classification in segmented regression problems. Computational Statistics and Data Analysis, 2011, 55, 2276-2287.	0.7	4

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91	Threshold variable selection of asymmetric stochastic volatility models. Computational Statistics, 2013, 28, 2415-2447.	0.8	4
92	Bayesian estimation of smoothly mixing time-varying parameter GARCH models. Computational Statistics and Data Analysis, 2014, 76, 194-209.	0.7	4
93	Bayesian Assessment of Dynamic Quantile Forecasts. Journal of Forecasting, 2016, 35, 751-764.	1.6	4
94	A local unit root test in mean for financial time series. Journal of Statistical Computation and Simulation, 2016, 86, 788-806.	0.7	4
95	On Fisherâ€™s dispersion test for integer-valued autoregressive Poisson models with applications. Communications in Statistics - Theory and Methods, 2017, 46, 9985-9994.	0.6	4
96	Smooth Transition Quantile Capital Asset Pricing Models with Heteroscedasticity. SSRN Electronic Journal, 0, , .	0.4	4
97	Bayesian modelling of integer-valued transfer function models. Statistical Modelling, 2024, 24, 29-57.	0.5	4
98	Public opinion concerning governmentsâ€™ response to the COVID-19 pandemic. PLoS ONE, 2022, 17, e0260062.	1.1	4
99	On goodness of fit for time series regression models. Journal of Statistical Computation and Simulation, 2001, 69, 239-256.	0.7	3
100	Estimating the Number of HIV-infected gay sauna patrons in Taipei area. Physica A: Statistical Mechanics and Its Applications, 2006, 362, 495-503.	1.2	3
101	Modelling financial time series with threshold nonlinearity in returns and trading volume. Applied Stochastic Models in Business and Industry, 2007, 23, 319-338.	0.9	3
102	Testing for nonlinearity in mean and volatility for heteroskedastic models. Mathematics and Computers in Simulation, 2008, 79, 489-499.	2.4	3
103	Bayesian Causal Effects in Quantiles: Accounting for Heteroscedasticity. SSRN Electronic Journal, 2009, , .	0.4	3
104	Multi-asset pair-trading strategy: A statistical learning approach. North American Journal of Economics and Finance, 2021, 55, 101295.	1.8	3
105	Subset selection of autoregressive time series models. , 1999, 18, 505.		3
106	Incorporating volatility in tolerance intervals for pair-trading strategy and backtesting. Journal of Risk Model Validation, 2019, 13, 63-94.	0.1	3
107	Volatility Forecasting Using Threshold Heteroskedastic Models of the Intra-day Range. SSRN Electronic Journal, 0, , .	0.4	2
108	Multi-Regime Nonlinear Capital Asset Pricing Models. SSRN Electronic Journal, 0, , .	0.4	2

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109	Discriminant analysis by quantile regression with application on the climate change problem. Journal of Statistical Planning and Inference, 2017, 187, 17-27.	0.4	2
110	Bayesian Modelling Structural Changes on Housing Price Dynamics. Studies in Computational Intelligence, 2019, , 83-104.	0.7	2
111	Bayesian inference of multiple structural change models with asymmetric GARCH errors. Statistical Methods and Applications, 2021, 30, 1053-1078.	0.7	2
112	Bayesian nonâ€linear quantile effects on modelling realized kernels. International Journal of Finance and Economics, 2023, 28, 981-995.	1.9	2
113	Severe acute respiratory syndrome: Numbers do not tell whole story. BMJ: British Medical Journal, 2003, 326, 1395-1396.	2.4	2
114	ESTIMATION IN RICKER'S TWO-RELEASE METHOD: A BAYESIAN APPROACH. Australian and New Zealand Journal of Statistics, 2006, 48, 157-169.	0.4	1
115	Volatility Forecasting with Double Markov Switching GARCH Models. SSRN Electronic Journal, 0, , .	0.4	1
116	Structural Breaks of CAPM-type Market Model with Heteroskedasticity and Quantile Regression. Studies in Computational Intelligence, 2017, , 111-134.	0.7	1
117	Predictive analytics of Taiwan inbound tourism from ASEAN 5. International Journal of Tourism Sciences, 2018, 18, 124-138.	1.2	1
118	Returns and Volatility Asymmetries in Global Stock Markets. SSRN Electronic Journal, 0, , .	0.4	1
119	The Impact of Structural Breaks on the Integration of the Asean-5 Stock Markets. SSRN Electronic Journal, 0, , .	0.4	1
120	Bayesian estimation for time-series regressions improved with exact likelihoods. Journal of Statistical Computation and Simulation, 2004, 74, 727-740.	0.7	0
121	Bias may be unintentional but it's still there. Nature, 2006, 439, 18-18.	13.7	0
122	Bayesian Model Selection for Heteroskedastic Models. SSRN Electronic Journal, 0, , .	0.4	0
123	Falling and Explosive, Dormant and Rising Markets via Multiple-Regime Financial Time Series Models. SSRN Electronic Journal, 2009, , .	0.4	0
124	Estimation and Inference for Exponential Smooth Transition Nonlinear Volatility Models. SSRN Electronic Journal, 0, , .	0.4	0
125	Optimal Dynamic Hedging via Copula-Threshold-GARCH Models. SSRN Electronic Journal, 2009, , .	0.4	0
126	A Comparison of Estimators for Regression Models with Change Points. SSRN Electronic Journal, 0, , .	0.4	0

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127	Bayesian Forecasting for Financial Risk Management, Pre and Post the Global Financial Crisis. SSRN Electronic Journal, 2011, , .	0.4	0
128	Statistical Estimation of Portfolios for Dependent Financial Returns. Advances in Decision Sciences, 2012, 2012, 1-3.	1.4	0
129	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	0.7	0
130	The sixth special issue on computational econometrics. Computational Statistics and Data Analysis, 2012, 56, 3307-3308.	0.7	0
131	Evidence of Stock Returns and Abnormal Trading Volume: A Quantile Regression Approach. SSRN Electronic Journal, 0, , .	0.4	0
132	Bayesian Forecasting for Tail Risk. Studies in Computational Intelligence, 2018, , 122-145.	0.7	0
133	Asymmetrical Responses to Stock Return News - Evidence from Global Markets Based on a Bayesian Model. SSRN Electronic Journal, 0, , .	0.4	0