# 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 | Bayesian modelling of integer-valued transfer function models. Statistical Modelling, 2024, 24, 29-57. | 0.5 | 4 |
| 2 | Bayesian estimation of realized GARCH-type models with application to financial tail risk management. Econometrics and Statistics, 2023, 28, 30-46. | 0.4 | 10 |
| 3 | Bayesian nonâ€linear quantile effects on modelling realized kernels. International Journal of Finance and Economics, 2023, 28, 981-995. | 1.9 | 2 |
| 4 | Public opinion concerning governmentsâ€™ response to the COVID-19 pandemic. PLoS ONE, 2022, 17, e0260062. | 1.1 | 4 |
| 5 | Bayesian quantile forecasting via the realized hysteretic GARCH model. Journal of Forecasting, 2022, 41, 1317-1337. | 1.6 | 6 |
| 6 | Bayesian inference of multiple structural change models with asymmetric GARCH errors. Statistical Methods and Applications, 2021, 30, 1053-1078. | 0.7 | 2 |
| 7 | Bayesian inference of nonlinear hysteretic integer-valued GARCH models for disease counts. Computational Statistics, 2021, 36, 261-281. | 0.8 | 12 |
| 8 | 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 |
| 9 | Multi-asset pair-trading strategy: A statistical learning approach. North American Journal of Economics and Finance, 2021, 55, 101295. | 1.8 | 3 |
| 10 | On a Bivariate Hysteretic AR-GARCH Model with Conditional Asymmetry in Correlations. Computational Economics, 2021, 58, 413-433. | 1.5 | 7 |
| 11 | Ordinal Time Series Forecasting of the Air Quality Index. Entropy, 2021, 23, 1167. | 1.1 | 18 |
| 12 | Bayesian modelling of nonlinear negative binomial integer-valued GARCHX models. Statistical Modelling, 2020, 20, 537-561. | 0.5 | 13 |
| 13 | Adaptive log-linear zero-inflated generalized Poisson autoregressive model with applications to crime counts. Annals of Applied Statistics, 2020, 14, . | 0.5 | 7 |
| 14 | 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 |
| 15 | Inferences of default risk and borrower characteristics on P2P lending. North American Journal of Economics and Finance, 2019, 50, 101013. | 1.8 | 21 |
| 16 | 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 |
| 17 | Bayesian Modelling Structural Changes on Housing Price Dynamics. Studies in Computational Intelligence, 2019, , 83-104. | 0.7 | 2 |
| 18 | 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 |

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|---|---|---|---|
| 19 | On hysteretic vector autoregressive model with applications. Journal of Statistical Computation and Simulation, 2019, 89, 191-210. | 0.7 | 5 |
| 20 | 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 |
| 21 | Incorporating volatility in tolerance intervals for pair-trading strategy and backtesting. Journal of Risk Model Validation, 2019, 13, 63-94. | 0.1 | 3 |
| 22 | Predicting failure risk using financial ratios: Quantile hazard model approach. North American Journal of Economics and Finance, 2018, 44, 204-220. | 1.8 | 9 |
| 23 | 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 |
| 24 | Bayesian Forecasting for Tail Risk. Studies in Computational Intelligence, 2018, , 122-145. | 0.7 | 0 |
| 25 | Predictive analytics of Taiwan inbound tourism from ASEAN 5. International Journal of Tourism Sciences, 2018, 18, 124-138. | 1.2 | 1 |
| 26 | On Asymmetric Market Model with Heteroskedasticity and Quantile Regression. Computational Economics, 2017, 49, 155-174. | 1.5 | 7 |
| 27 | 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 |
| 28 | Structural Breaks of CAPM-type Market Model with Heteroskedasticity and Quantile Regression. Studies in Computational Intelligence, 2017, , 111-134. | 0.7 | 1 |
| 29 | 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 |
| 30 | Hysteretic Poisson INGARCH model for integer-valued time series. Statistical Modelling, 2017, 17, 401-422. | 0.5 | 20 |
| 31 | 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 |
| 32 | Nonparametric tolerance limits for pair trading. Finance Research Letters, 2017, 21, 1-9. | 3.4 | 8 |
| 33 | Semi-parametric expected shortfall forecasting in financial markets. Journal of Statistical Computation and Simulation, 2017, 87, 1084-1106. | 0.7 | 8 |
| 34 | 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 |
| 35 | Bayesian forecasting of Value-at-Risk based on variant smooth transition heteroskedastic models. Statistics and Its Interface, 2017, 10, 451-470. | 0.2 | 11 |
| 36 | Bayesian Assessment of Dynamic Quantile Forecasts. Journal of Forecasting, 2016, 35, 751-764. | 1.6 | 4 |

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|---|---|---|---|
| 37 | Model selection of a switching mechanism for financial time series. Applied Stochastic Models in Business and Industry, 2016, 32, 836-851. | 0.9 | 7 |
| 38 | Local non-stationarity test in mean for Markov switching GARCH models: an approximate Bayesian approach. Computational Statistics, 2016, 31, 1-24. | 0.8 | 11 |
| 39 | Evidence of Stock Returns and Abnormal Trading Volume: A Threshold Quantile Regression Approach. Japanese Economic Review, 2016, 67, 96-124. | 0.8 | 10 |
| 40 | Autoregressive conditional negative binomial model applied to over-dispersed time series of counts. Statistical Methodology, 2016, 31, 73-90. | 0.5 | 20 |
| 41 | Generalized Poisson autoregressive models for time series of counts. Computational Statistics and Data Analysis, 2016, 99, 51-67. | 0.7 | 49 |
| 42 | On double hysteretic heteroskedastic model. Journal of Statistical Computation and Simulation, 2016, 86, 2684-2705. | 0.7 | 13 |
| 43 | Parameter change test for zero-inflated generalized Poisson autoregressive models. Statistics, 2016, 50, 540-557. | 0.3 | 36 |
| 44 | A local unit root test in mean for financial time series. Journal of Statistical Computation and Simulation, 2016, 86, 788-806. | 0.7 | 4 |
| 45 | Bivariate asymmetric GARCH models with heavy tails and dynamic conditional correlations. Quantitative Finance, 2014, 14, 1297-1313. | 0.9 | 13 |
| 46 | Bayesian estimation of smoothly mixing time-varying parameter GARCH models. Computational Statistics and Data Analysis, 2014, 76, 194-209. | 0.7 | 4 |
| 47 | Pairs Trading via Three-Regime Threshold Autoregressive GARCH Models. Advances in Intelligent Systems and Computing, 2014, , 127-140. | 0.5 | 10 |
| 48 | Threshold variable selection of asymmetric stochastic volatility models. Computational Statistics, 2013, 28, 2415-2447. | 0.8 | 4 |
| 49 | Semi-parametric quantile estimation for double threshold autoregressive models with heteroskedasticity. Computational Statistics, 2013, 28, 1103-1131. | 0.8 | 13 |
| 50 | Bayesian Unit Root Test in Double Threshold Heteroskedastic Models. Computational Economics, 2013, 42, 471-490. | 1.5 | 13 |
| 51 | Bayesian variable selection in quantile regression. Statistics and Its Interface, 2013, 6, 261-274. | 0.2 | 36 |
| 52 | 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 |
| 53 | Statistical Estimation of Portfolios for Dependent Financial Returns. Advances in Decision Sciences, 2012, 2012, 1-3. | 1.4 | 0 |
| 54 | Smooth Transition Quantile Capital Asset Pricing Models with Heteroscedasticity. Computational Economics, 2012, 40, 19-48. | 1.5 | 20 |

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| 55 | Forecasting volatility with asymmetric smooth transition dynamic range models. International Journal of Forecasting, 2012, 28, 384-399. | 3.9 | 29 |
| 56 | Forecasting Value-at-Risk using nonlinear regression quantiles and the intra-day range. International Journal of Forecasting, 2012, 28, 557-574. | 3.9 | 49 |
| 57 | A Bayesian conditional autoregressive geometric process model for range data. Computational Statistics and Data Analysis, 2012, 56, 3006-3019. | 0.7 | 19 |
| 58 | The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992. | 0.7 | 0 |
| 59 | The sixth special issue on computational econometrics. Computational Statistics and Data Analysis, 2012, 56, 3307-3308. | 0.7 | 0 |
| 60 | Bayesian Forecasting for Financial Risk Management, Pre and Post the Global Financial Crisis. Journal of Forecasting, 2012, 31, 661-687. | 1.6 | 38 |
| 61 | 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 |
| 62 | Multi-regime nonlinear capital asset pricing models. Quantitative Finance, 2011, 11, 1421-1438. | 0.9 | 23 |
| 63 | Bayesian Forecasting for Financial Risk Management, Pre and Post the Global Financial Crisis. SSRN Electronic Journal, 2011, , . | 0.4 | 0 |
| 64 | A comparison of estimators for regression models with change points. Statistics and Computing, 2011, 21, 395-414. | 0.8 | 44 |
| 65 | Bayesian subset selection for threshold autoregressive moving-average models. Computational Statistics, 2011, 26, 1-30. | 0.8 | 19 |
| 66 | Detection of structural breaks in a time-varying heteroskedastic regression model. Journal of Statistical Planning and Inference, 2011, 141, 3367-3381. | 0.4 | 12 |
| 67 | Classification in segmented regression problems. Computational Statistics and Data Analysis, 2011, 55, 2276-2287. | 0.7 | 4 |
| 68 | A review of threshold time series models in finance. Statistics and Its Interface, 2011, 4, 167-181. | 0.2 | 47 |
| 69 | Candidate Genes Associated with Susceptibility forÂSARS-Coronavirus. Bulletin of Mathematical Biology, 2010, 72, 122-132. | 0.9 | 26 |
| 70 | 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 |
| 71 | Estimation and inference for exponential smooth transition nonlinear volatility models. Journal of Statistical Planning and Inference, 2010, 140, 719-733. | 0.4 | 12 |
| 72 | Falling and Explosive, Dormant and Rising Markets via Multiple-Regime Financial Time Series Models. SSRN Electronic Journal, 2009, , . | 0.4 | 0 |

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| 73 | Optimal Dynamic Hedging via Copula-Threshold-GARCH Models. SSRN Electronic Journal, 2009, , . | 0.4 | 0 |
| 74 | Bayesian Causal Effects in Quantiles: Accounting for Heteroscedasticity. SSRN Electronic Journal, 2009, , . | 0.4 | 3 |
| 75 | Volatility forecasting with double Markov switching GARCH models. Journal of Forecasting, 2009, 28, 681-697. | 1.6 | 31 |
| 76 | 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 |
| 77 | Optimal dynamic hedging via copula-threshold-GARCH models. Mathematics and Computers in Simulation, 2009, 79, 2609-2624. | 2.4 | 46 |
| 78 | 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 |
| 79 | Bayesian causal effects in quantiles: Accounting for heteroscedasticity. Computational Statistics and Data Analysis, 2009, 53, 1993-2007. | 0.7 | 28 |
| 80 | Bayesian inference and model comparison for asymmetric smooth transition heteroskedastic models. Statistics and Computing, 2008, 18, 391-408. | 0.8 | 35 |
| 81 | An empirical evaluation of fat-tailed distributions in modeling financial time series. Mathematics and Computers in Simulation, 2008, 77, 96-108. | 2.4 | 18 |
| 82 | Testing for nonlinearity in mean and volatility for heteroskedastic models. Mathematics and Computers in Simulation, 2008, 79, 489-499. | 2.4 | 3 |
| 83 | Volatility forecasting using threshold heteroskedastic models of the intra-day range. Computational Statistics and Data Analysis, 2008, 52, 2990-3010. | 0.7 | 44 |
| 84 | 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 |
| 85 | Bayesian model selection for heteroskedastic models. Advances in Econometrics, 2008, , 567-594. | 0.2 | 13 |
| 86 | 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 |
| 87 | Impact of quarantine on the 2003 SARS outbreak: A retrospective modeling study. Journal of Theoretical Biology, 2007, 244, 729-736. | 0.8 | 60 |
| 88 | Asymmetric Return and Volatility Responses to Composite News from Stock Markets. Multinational Finance Journal, 2007, 11, 179-210. | 0.5 | 10 |
| 89 | 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 |
| 90 | ESTIMATION IN RICKER'S TWO-RELEASE METHOD: A BAYESIAN APPROACH. Australian and New Zealand Journal of Statistics, 2006, 48, 157-169. | 0.4 | 1 |

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| 91 | Bias may be unintentional but it's still there. Nature, 2006, 439, 18-18. | 13.7 | 0 |
| 92 | Comparison of nonnested asymmetric heteroskedastic models. Computational Statistics and Data Analysis, 2006, 51, 2164-2178. | 0.7 | 35 |
| 93 | Asymmetric responses of international stock markets to trading volume. Physica A: Statistical Mechanics and Its Applications, 2006, 360, 422-444. | 1.2 | 24 |
| 94 | 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 |
| 95 | 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 |
| 96 | On a threshold heteroscedastic model. International Journal of Forecasting, 2006, 22, 73-89. | 3.9 | 179 |
| 97 | Long-term dependence with asymmetric conditional heteroscedasticity in stock returns. Physica A: Statistical Mechanics and Its Applications, 2005, 353, 413-424. | 1.2 | 6 |
| 98 | ASSESSING AND TESTING FOR THRESHOLD NONLINEARITY IN STOCK RETURNS. Australian and New Zealand Journal of Statistics, 2005, 47, 473-488. | 0.4 | 20 |
| 99 | A Bayesian threshold nonlinearity test for financial time series. Journal of Forecasting, 2005, 24, 61-75. | 1.6 | 38 |
| 100 | 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 |
| 101 | Quarantine for SARS, Taiwan. Emerging Infectious Diseases, 2005, 11, 278-282. | 2.0 | 64 |
| 102 | SARS Outbreak, Taiwan, 2003. Emerging Infectious Diseases, 2004, 10, 201-206. | 2.0 | 61 |
| 103 | Bayesian estimation for time-series regressions improved with exact likelihoods. Journal of Statistical Computation and Simulation, 2004, 74, 727-740. | 0.7 | 0 |
| 104 | SARS Outbreak in Taiwan. Emerging Infectious Diseases, 2004, 10, 1515-1516. | 2.0 | 5 |
| 105 | Subset threshold autoregression. Journal of Forecasting, 2003, 22, 49-66. | 1.6 | 23 |
| 106 | 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 |
| 107 | Severe acute respiratory syndrome: Numbers do not tell whole story. BMJ: British Medical Journal, 2003, 326, 1395-1396. | 2.4 | 2 |
| 108 | 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 |

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| 109 | On the Selection of Subset Bilinear Time Series Models: a Genetic Algorithm Approach. Computational Statistics, 2001, 16, 505-517. | 0.8 | 6 |
| 110 | On goodness of fit for time series regression models. Journal of Statistical Computation and Simulation, 2001, 69, 239-256. | 0.7 | 3 |
| 111 | On the recent sharp increase in HIV detections in Cuba. Aids, 2001, 15, 426-428. | 1.0 | 9 |
| 112 | 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 |
| 113 | A unified approach to estimating population size for a births only model. Computational Statistics and Data Analysis, 1999, 32, 29-46. | 0.7 | 5 |
| 114 | Subset selection of autoregressive time series models. Journal of Forecasting, 1999, 18, 505-516. | 1.6 | 23 |
| 115 | Subset selection of autoregressive time series models. , 1999, 18, 505. | | 3 |
| 116 | A Bayesian analysis of generalized threshold autoregressive models. Statistics and Probability Letters, 1998, 40, 15-22. | 0.4 | 35 |
| 117 | Detection of additive outliers in bilinear time series. Computational Statistics and Data Analysis, 1997, 24, 283-294. | 0.7 | 22 |
| 118 | On Selecting a Power Transformation in Time-Series Analysis. Journal of Forecasting, 1997, 16, 343-354. | 1.6 | 7 |
| 119 | BAYESIAN INFERENCE OF THRESHOLD AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1995, 16, 483-492. | 0.7 | 128 |
| 120 | Bayesian inferences and forecasting in bilinear time series models. Communications in Statistics - Theory and Methods, 1992, 21, 1725-1743. | 0.6 | 8 |
| 121 | Bayesian analysis of bilinear time series models : a gibbs sampling approach. Communications in Statistics - Theory and Methods, 1992, 21, 3407-3425. | 0.6 | 16 |
| 122 | Bayesian Model Selection for Heteroskedastic Models. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 123 | Volatility Forecasting Using Threshold Heteroskedastic Models of the Intra-day Range. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 124 | Multi-Regime Nonlinear Capital Asset Pricing Models. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 125 | Estimation and Inference for Exponential Smooth Transition Nonlinear Volatility Models. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 126 | Volatility Forecasting with Double Markov Switching GARCH Models. SSRN Electronic Journal, 0, , . | 0.4 | 1 |

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| 127 | A Comparison of Estimators for Regression Models with Change Points. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 128 | Evidence of Stock Returns and Abnormal Trading Volume: A Quantile Regression Approach. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 129 | Bayesian Expected Shortfall Forecasting Incorporating the Intraday Range. Journal of Financial Econometrics, 0, , nbu022. | 0.8 | 8 |
| 130 | Returns and Volatility Asymmetries in Global Stock Markets. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 131 | Asymmetrical Responses to Stock Return News - Evidence from Global Markets Based on a Bayesian Model. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 132 | The Impact of Structural Breaks on the Integration of the Asean-5 Stock Markets. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 133 | Smooth Transition Quantile Capital Asset Pricing Models with Heteroscedasticity. SSRN Electronic Journal, 0, , . | 0.4 | 4 |