James Chen

List of Publications by Year
in descending order

13 papers	113 citations	1683934 5 h-index	1474057 9 g-index
14 all docs	14 docs citations	14 times ranked	105 citing authors

#	Article	IF	Citations
1	On Exactitude in Financial Regulation: Value-at-Risk, Expected Shortfall, and Expectiles. Risks, 2018, 6, 61.	1.3	37
2	Measuring responsible financial consumption behaviour. International Journal of Consumer Studies, 2019, 43, 102-112.	7.2	36
3	An Introduction to Machine Learning for Panel Data. International Advances in Economic Research, 2021, 27, 1-16.	0.4	13
4	Clustering commodity markets in space and time: Clarifying returns, volatility, and trading regimes through unsupervised machine learning. Resources Policy, 2021, 73, 102162.	4.2	10
5	The Capital Asset Pricing Model. Encyclopedia, 2021, 1, 915-933.	2.4	8
6	A Pattern New in Every Moment: The Temporal Clustering of Markets for Crude Oil, Refined Fuels, and Other Commodities. Energies, 2021, 14, 6099.	1.6	5
7	Coherence Versus Elicitability in Measures of Market Risk. International Advances in Economic Research, 2014, 20, 355-356.	0.4	1
8	Clustering Commodity Markets in Space and Time: Clarifying Returns, Volatility, and Trading Regimes Through Unsupervised Machine Learning. SSRN Electronic Journal, 0, , .	0.4	1
9	Interpreting Linear Beta Coefficients Alongside Feature Importances in Machine Learning. Atlantic Economic Journal, 2021, 49, 245-247.	0.3	1
10	Fear in a Handful of Dust: The Epidemiological, Environmental, and Economic Drivers of Death by PM2.5 Pollution. International Journal of Environmental Research and Public Health, 2021, 18, 8688.	1.2	1
11	Even-Keeled Moments of Doubt. International Advances in Economic Research, 2017, 23, 353-354.	0.4	0
12	Models for Predicting Business Bankruptcies and Their Application to Banking and to Financial Regulation. SSRN Electronic Journal, 0, , .	0.4	0
13	Implied Asset Value Volatility from a New Structural Model of Credit Risk. Journal of Fixed Income, 2019, 29, 38-52.	0.5	0