

Jennifer So Kuen Chan

List of Publications by Year in descending order

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Version: 2024-02-01

58
papers

1,077
citations

516561

16
h-index

454834

30
g-index

58
all docs

58
docs citations

58
times ranked

881
citing authors

#	ARTICLE	IF	CITATIONS
1	A new look at Cryptocurrencies. <i>Economics Letters</i> , 2018, 163, 6-9.	0.9	241
2	Maximum Likelihood Estimation for Probit-Linear Mixed Models with Correlated Random Effects. <i>Biometrics</i> , 1997, 53, 86.	0.8	76
3	Methadone maintenance and drug-related crime. <i>Journal of Substance Abuse</i> , 1997, 9, 15-25.	1.1	64
4	Analysis of Data from a Series of Events by a Geometric Process Model. <i>Acta Mathematicae Applicatae Sinica</i> , 2004, 20, 263-282.	0.4	58
5	On long memory effects in the volatility measure of Cryptocurrencies. <i>Finance Research Letters</i> , 2019, 28, 95-100.	3.4	58
6	SCALE MIXTURES DISTRIBUTIONS IN STATISTICAL MODELLING. <i>Australian and New Zealand Journal of Statistics</i> , 2008, 50, 135-146.	0.4	56
7	A comparison of estimators for regression models with change points. <i>Statistics and Computing</i> , 2011, 21, 395-414.	0.8	44
8	Modelling SARS data using threshold geometric process. <i>Statistics in Medicine</i> , 2006, 25, 1826-1839.	0.8	40
9	Stochastic volatility models with leverage and heavy-tailed distributions: A Bayesian approach using scale mixtures. <i>Computational Statistics and Data Analysis</i> , 2011, 55, 852-862.	0.7	35
10	Statistical inference for geometric processes with gamma distributions. <i>Computational Statistics and Data Analysis</i> , 2004, 47, 565-581.	0.7	33
11	On the speculative nature of cryptocurrencies: A study on Garman and Klass volatility measure. <i>Finance Research Letters</i> , 2020, 32, 101075.	3.4	25
12	Predicting potential drop-out and future commitment for first-time donors based on first 1 st -5-year donation patterns: the case in Hong Kong Chinese donors. <i>Vox Sanguinis</i> , 2007, 93, 57-63.	0.7	24
13	Robust Bayesian Analysis of Loss Reserves Data Using the Generalized-t Distribution. <i>ASTIN Bulletin</i> , 2008, 38, 207-230.	0.7	19
14	A Bayesian conditional autoregressive geometric process model for range data. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 3006-3019.	0.7	19
15	Modelling stochastic volatility using generalized-t distribution. <i>Journal of Statistical Computation and Simulation</i> , 2013, 83, 340-354.	0.7	19
16	Bayesian analysis of loss reserving using dynamic models with generalized beta distribution. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 355-365.	0.7	18
17	Bayesian informative dropout model for longitudinal binary data with random effects using conditional and joint modeling approaches. <i>Biometrical Journal</i> , 2016, 58, 549-569.	0.6	16
18	A New Approach for Handling Longitudinal Count Data with Zero-Inflation and Overdispersion: Poisson Geometric Process Model. <i>Biometrical Journal</i> , 2009, 51, 556-570.	0.6	14

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19	Modeling Electricity Price Using A Threshold Conditional Autoregressive Geometric Process Jump Model. Communications in Statistics - Theory and Methods, 2014, 43, 2505-2515.	0.6	14
20	Quantile range-based volatility measure for modelling and forecasting volatility using high frequency data. North American Journal of Economics and Finance, 2019, 47, 537-551.	1.8	14
21	Statistical Exploration from SARS. American Statistician, 2006, 60, 81-91.	0.9	12
22	Efficient modelling and forecasting with range based volatility models and its application. North American Journal of Economics and Finance, 2017, 42, 448-460.	1.8	12
23	The Analysis of Methadone Clinic Data Using Marginal and Conditional Logistic Models with Mixture or Random Effects. Australian and New Zealand Journal of Statistics, 1998, 40, 1-10.	0.4	11
24	Bayesian analysis of robust Poisson geometric process model using heavy-tailed distributions. Computational Statistics and Data Analysis, 2011, 55, 687-702.	0.7	11
25	ECM Algorithm for Auto-Regressive Multivariate Skewed Variance Gamma Model with Unbounded Density. Methodology and Computing in Applied Probability, 2020, 22, 1169-1191.	0.7	11
26	Binary geometric process model for the modeling of longitudinal binary data with trend. Computational Statistics, 2010, 25, 505-536.	0.8	10
27	RISK MARGIN QUANTILE FUNCTION VIA PARAMETRIC AND NON-PARAMETRIC BAYESIAN APPROACHES. ASTIN Bulletin, 2015, 45, 503-550.	0.7	10
28	MULTIVARIATE LONG-MEMORY COHORT MORTALITY MODELS. ASTIN Bulletin, 2020, 50, 223-263.	0.7	10
29	Robust Bayesian Analysis of Loss Reserves Data Using the Generalized-t Distribution. ASTIN Bulletin, 2008, 38, 207-230.	0.7	10
30	Monte Carlo approximation through Gibbs output in generalized linear mixed models. Journal of Multivariate Analysis, 2005, 94, 300-312.	0.5	9
31	Multivariate generalized Poisson geometric process model with scale mixtures of normal distributions. Journal of Multivariate Analysis, 2014, 127, 72-87.	0.5	8
32	Forecasting trade durations via ACD models with mixture distributions. Quantitative Finance, 2019, 19, 2051-2067.	0.9	8
33	Robust Bayesian analysis of loss reserving data using scale mixtures distributions. Journal of Applied Statistics, 2016, 43, 396-411.	0.6	7
34	On generalized bivariate student-t Gegenbauer long memory stochastic volatility models with leverage: Bayesian forecasting of cryptocurrencies with a focus on Bitcoin. Econometrics and Statistics, 2020, 16, 69-90.	0.4	7
35	A Likelihood Approach to Analysing Longitudinal Bivariate Binary Data. Biometrical Journal, 1997, 39, 409-421.	0.6	6
36	A Poisson geometric process approach for predicting drop-out and committed first-time blood donors. Journal of Applied Statistics, 2014, 41, 1486-1503.	0.6	5

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37	Echocardiography update for primary care physicians: a review. , 2020, 26, 44-55.		5
38	Three Ways of Implementing the EM Algorithm when Parameters are not Identifiable. Biometrical Journal, 2001, 43, 207-218.	0.6	4
39	Nonignorable dropout models for longitudinal binary data with random effects: An application of Monte Carlo approximation through the Gibbs output. Computational Statistics and Data Analysis, 2009, 53, 4530-4545.	0.7	4
40	Classification in segmented regression problems. Computational Statistics and Data Analysis, 2011, 55, 2276-2287.	0.7	4
41	Initial Stage Problem in Autoregressive Binary Regression. Journal of the Royal Statistical Society: Series D (the Statistician), 2000, 49, 495-502.	0.2	3
42	Modelling and forecasting stock volatility and return: a new approach based on quantile Rogersâ€™Satchell volatility measure with asymmetric bilinear CARR model. Studies in Nonlinear Dynamics and Econometrics, 2022, 26, 437-474.	0.2	3
43	Bayesian approach to analysing longitudinal bivariate binary data with informative dropout. Computational Statistics, 2011, 26, 121-144.	0.8	2
44	The relationship between delay discounting, judicial supervision, and substance use among adult drug court clients.. Psychology, Public Policy, and Law, 2013, 19, 454-465.	0.9	2
45	Autoregressive Conditional Duration Model with an Extended Weibull Error Distribution. Studies in Computational Intelligence, 2016, , 83-107.	0.7	2
46	Bayesian analysis of Cannabis offences using generalized Poisson geometric process model with flexible dispersion. Journal of Statistical Computation and Simulation, 2016, 86, 3315-3336.	0.7	2
47	Efficient estimation of financial risk by regressing the quantiles of parametric distributions: An application to CARR models. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.2	2
48	ECM algorithm for estimating vector ARMA model with variance gamma distribution and possible unbounded density. Australian and New Zealand Journal of Statistics, 2021, 63, 485-516.	0.4	2
49	Timeâ€™varying neural network for stock return prediction. Intelligent Systems in Accounting, Finance and Management, 2022, 29, 3-18.	2.8	2
50	Variable Selection Algorithm for a Mixture of Poisson Regression for Handling Overdispersion in Claims Frequency Modeling Using Telematics Car Driving Data. Risks, 2022, 10, 83.	1.3	2
51	Bayesian estimation of Gegenbauer long memory processes with stochastic volatility: methods and applications. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.2	1
52	Colchicine prevents stroke in patients with coronary artery disease â€™ a trial sequential analysis. European Journal of Neurology, 2020, 27, e28.	1.7	1
53	Supervised Temporal Autoencoder for Stock Return Time-series Forecasting. , 2021, , .		1
54	An Innovative Financial Time Series Model: The Geometric Process Model. Advances in Intelligent Systems and Computing, 2014, , 81-99.	0.5	1

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55	Bayesian analysis of constant elasticity of variance models. Applied Stochastic Models in Business and Industry, 2007, 23, 83-96.	0.9	0
56	Risk Margin Quantile Function via Parametric and Non-Parametric Bayesian Quantile Regression. SSRN Electronic Journal, 2014, , .	0.4	0
57	Stochastic modelling of volatility and inter-relationships in the Australian electricity markets. Communications in Statistics Part B: Simulation and Computation, 2023, 52, 3877-3896.	0.6	0
58	Clustering analysis based on automated electrocardiographic measurements to identify prognostically distinct phenotypes in patients hospitalized for heart failure: a retrospective cohort study. European Heart Journal, 2022, 43, .	1.0	0