Li-Hsien Sun

List of Publications by Year
in descending order

18 papers	247 citations	1478505 6 h-index	1588992 8 g-index
18 all docs	18 docs citations	18 times ranked	140 citing authors

#	Article	IF	Citations
1	Mean Field Games and systemic risk. Communications in Mathematical Sciences, 2015, 13, 911-933.	1.0	138
2	R routines for performing estimation and statistical process control under copula-based time series models. Communications in Statistics Part B: Simulation and Computation, 2017, 46, 3067-3087.	1.2	24
3	Systemic Risk and Stochastic Games with Delay. Journal of Optimization Theory and Applications, 2018, 179, 366-399.	1.5	24
4	Systemic Risk Illustrated. , 0, , 444-452.		16
5	A Bayesian inference for time series via copula-based Markov chain models. Communications in Statistics Part B: Simulation and Computation, 2020, 49, 2897-2913.	1.2	13
6	Fitting competing risks data to bivariate Pareto models. Communications in Statistics - Theory and Methods, 2019, 48, 1193-1220.	1.0	10
7	Systemic Risk and Interbank Lending. Journal of Optimization Theory and Applications, 2018, 179, 400-424.	1.5	9
8	Estimation under copula-based Markov normal mixture models for serially correlated data. Communications in Statistics Part B: Simulation and Computation, 2019, , 1-33.	1.2	7
9	The Pareto type I joint frailty-copula model for clustered bivariate survival data. Communications in Statistics Part B: Simulation and Computation, 0, , 1-25.	1.2	3
10	Mean Field Games with Heterogeneous Groups: Application to Banking Systems. Journal of Optimization Theory and Applications, 0, , 1.	1.5	2
11	Modeling financial interval time series. PLoS ONE, 2019, 14, e0211709.	2.5	1
12	Overview of the Book with Data Examples. SpringerBriefs in Statistics, 2020, , 1-6.	0.4	0
13	Mean field social optimization: feedback person-by-person optimality and the master equation. , 2020, , .		0
14	Estimation Under Normal Mixture Models for Financial Time Series Data. SpringerBriefs in Statistics, 2020, , 55-72.	0.4	0
15	Bayesian Estimation Under the t-Distribution for Financial Time Series. SpringerBriefs in Statistics, 2020, , 73-86.	0.4	0
16	Copula Markov Models for Count Series with Excess Zeros. SpringerBriefs in Statistics, 2020, , 101-127.	0.4	0
17	Estimation, Model Diagnosis, and Process Control Under the Normal Model. SpringerBriefs in Statistics, 2020, , 29-53.	0.4	0
18	Copula and Markov Models. SpringerBriefs in Statistics, 2020, , 7-28.	0.4	0