

Li-Hsien Sun

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4351990/publications.pdf>

Version: 2024-02-01

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	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
2	Overview of the Book with Data Examples. SpringerBriefs in Statistics, 2020, , 1-6.	0.4	0
3	Mean field social optimization: feedback person-by-person optimality and the master equation. , 2020, , .		0
4	Estimation Under Normal Mixture Models for Financial Time Series Data. SpringerBriefs in Statistics, 2020, , 55-72.	0.4	0
5	Bayesian Estimation Under the t-Distribution for Financial Time Series. SpringerBriefs in Statistics, 2020, , 73-86.	0.4	0
6	Copula Markov Models for Count Series with Excess Zeros. SpringerBriefs in Statistics, 2020, , 101-127.	0.4	0
7	Estimation, Model Diagnosis, and Process Control Under the Normal Model. SpringerBriefs in Statistics, 2020, , 29-53.	0.4	0
8	Copula and Markov Models. SpringerBriefs in Statistics, 2020, , 7-28.	0.4	0
9	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
10	Modeling financial interval time series. PLoS ONE, 2019, 14, e0211709.	2.5	1
11	Fitting competing risks data to bivariate Pareto models. Communications in Statistics - Theory and Methods, 2019, 48, 1193-1220.	1.0	10
12	Systemic Risk and Stochastic Games with Delay. Journal of Optimization Theory and Applications, 2018, 179, 366-399.	1.5	24
13	Systemic Risk and Interbank Lending. Journal of Optimization Theory and Applications, 2018, 179, 400-424.	1.5	9
14	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
15	Mean Field Games and systemic risk. Communications in Mathematical Sciences, 2015, 13, 911-933.	1.0	138
16	Systemic Risk Illustrated. , 0, , 444-452.		16
17	Mean Field Games with Heterogeneous Groups: Application to Banking Systems. Journal of Optimization Theory and Applications, 0, , 1.	1.5	2
18	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