Ruey-Ching Hwang

List of Publications by Year
in descending order

8 papers	104 citations	2148532 4 h-index	1762888 8 g-index
8 all docs	8 docs citations	8 times ranked	86 citing authors

#	Article	IF	Citations
1	Predicting the Loss Given Default Distribution with the Zero-Inflated Censored Beta-Mixture Regression that Allows Probability Masses and Bimodality. Journal of Financial Services Research, 2021, 59, 143-172.	0.6	2
2	Predicting LGD distributions with mixed continuous and discrete ordinal outcomes. International Journal of Forecasting, 2020, 36, 1003-1022.	3.9	2
3	Predicting Loss Distributions for Small-Size Defaulted-Debt Portfolios Using a Convolution Technique that Allows Probability Masses to Occur at Boundary Points. Journal of Financial Services Research, 2019, 56, 95-117.	0.6	1
4	A logistic regression point of view toward loss given default distribution estimation. Quantitative Finance, 2018, 18, 419-435.	0.9	6
5	A Two-Stage Probit Model for Predicting Recovery Rates. Journal of Financial Services Research, 2016, 50, 311-339.	0.6	10
6	Predicting recovery rates using logistic quantile regression with bounded outcomes. Quantitative Finance, 2016, 16, 777-792.	0.9	19
7	A varying-coefficient default model. International Journal of Forecasting, 2012, 28, 675-688.	3.9	17
8	Predicting issuer credit ratings using a semiparametric method. Journal of Empirical Finance, 2010, 17, 120-137.	0.9	47