Jim E Griffin

List of Publications by Year
in descending order

52 papers	2,082 citations	331259 21 h-index	264894 42 g-index
52 all docs	52 docs citations	52 times ranked	1531 citing authors

#	Article	IF	Citations
1	Inference with normal-gamma prior distributions in regression problems. Bayesian Analysis, 2010, 5, .	1.6	275
2	Order-Based Dependent Dirichlet Processes. Journal of the American Statistical Association, 2006, 101, 179-194.	1.8	240
3	Slice sampling mixture models. Statistics and Computing, 2011, 21, 93-105.	0.8	224
4	Bayesian correlated clustering to integrate multiple datasets. Bioinformatics, 2012, 28, 3290-3297.	1.8	198
5	Bayesian stochastic frontier analysis using WinBUGS. Journal of Productivity Analysis, 2007, 27, 163-176.	0.8	120
6	Covariance measurement in the presence of non-synchronous trading and market microstructure noise. Journal of Econometrics, 2011, 160, 58-68.	3.5	88
7	Semiparametric Bayesian inference for stochastic frontier models. Journal of Econometrics, 2004, 123, 121-152.	3.5	86
8	Sampling Returns for Realized Variance Calculations: Tick Time or Transaction Time?. Econometric Reviews, 2008, 27, 230-253.	0.5	64
9	Inference with non-Gaussian Ornsteinâ€"Uhlenbeck processes for stochastic volatility. Journal of Econometrics, 2006, 134, 605-644.	3.5	60
10	Discovering transcriptional modules by Bayesian data integration. Bioinformatics, 2010, 26, i158-i167.	1.8	56
11	BAYESIAN HYPER-LASSOS WITH NON-CONVEX PENALIZATION. Australian and New Zealand Journal of Statistics, 2011, 53, 423-442.	0.4	55
12	Stick-breaking autoregressive processes. Journal of Econometrics, 2011, 162, 383-396.	3.5	53
13	Hierarchical Shrinkage Priors for Regression Models. Bayesian Analysis, 2017, 12, .	1.6	52
14	Time-varying sparsity in dynamic regression models. Journal of Econometrics, 2014, 178, 779-793.	3.5	50
15	Bayesian nonparametric vector autoregressive models. Journal of Econometrics, 2018, 203, 267-282.	3.5	46
16	Bayesian Nonparametric Modelling of the Return Distribution with Stochastic Volatility. Bayesian Analysis, 2011, 6, .	1.6	42
17	Modelling Environmental DNA Data; Bayesian Variable Selection Accounting for False Positive and False Negative Errors. Journal of the Royal Statistical Society Series C: Applied Statistics, 2020, 69, 377-392.	0.5	39
18	Posterior Simulation of Normalized Random Measure Mixtures. Journal of Computational and Graphical Statistics, 2011, 20, 241-259.	0.9	37

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19	Compound Random Measures and their Use in Bayesian Non-Parametrics. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 525-545.	1.1	32
20	Transdimensional Sampling Algorithms for Bayesian Variable Selection in Classification Problems With Many More Variables Than Observations. Journal of Computational and Graphical Statistics, 2009, 18, 592-612.	0.9	31
21	Some Priors for Sparse Regression Modelling. Bayesian Analysis, 2013, 8, .	1.6	27
22	Flexible mixture modelling of stochastic frontiers. Journal of Productivity Analysis, 2008, 29, 33-50.	0.8	20
23	Adaptive Monte Carlo for Bayesian Variable Selection in Regression Models. Journal of Computational and Graphical Statistics, 2013, 22, 729-748.	0.9	20
24	A Bayesian semiparametric model for volatility with a leverage effect. Computational Statistics and Data Analysis, 2013, 60, 97-110.	0.7	19
25	Structuring shrinkage: some correlated priors for regression. Biometrika, 2012, 99, 481-487.	1.3	18
26	Bayesian inference with stochastic volatility models using continuous superpositions of non-Gaussian Ornsteinâ€"Uhlenbeck processes. Computational Statistics and Data Analysis, 2010, 54, 2594-2608.	0.7	17
27	In search of lost mixing time: adaptive Markov chain Monte Carlo schemes for Bayesian variable selection with very large <i>p</i>. Biometrika, 2021, 108, 53-69.	1.3	14
28	On adaptive Metropolisâ€"Hastings methods. Statistics and Computing, 2013, 23, 123-134.	0.8	13
29	Inference in Infinite Superpositions of Non-Gaussian Ornstein-Uhlenbeck Processes Using Bayesian Nonparametic Methods. Journal of Financial Econometrics, 2011, 9, 519-549.	0.8	11
30	Appendix to Covariance Measurement in the Presence of Non-Synchronous Trading and Market Microstructure Noise. SSRN Electronic Journal, 0, , .	0.4	11
31	The Ornsteinâ€"Uhlenbeck Dirichlet process and other time-varying processes for Bayesian nonparametric inference. Journal of Statistical Planning and Inference, 2011, 141, 3648-3664.	0.4	9
32	Flexible Modeling of Dependence in Volatility Processes. Journal of Business and Economic Statistics, 2015, 33, 102-113.	1.8	9
33	Bayesian Nonparametric Modelling of the Return Distribution with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	6
34	An adaptive MCMC method for Bayesian variable selection in logistic and accelerated failure time regression models. Statistics and Computing, 2021, 31, 1.	0.8	5
35	Modeling overdispersion with the normalized tempered stable distribution. Computational Statistics and Data Analysis, 2011, 55, 2288-2301.	0.7	4
36	Modelling and Computation Using NCoRM Mixtures for Density Regression. Bayesian Analysis, 2018, 13, .	1.6	4

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37	ParticleMDI: particle Monte Carlo methods for the cluster analysis of multiple datasets with applications to cancer subtype identification. Advances in Data Analysis and Classification, 2020, 14, 463-484.	0.9	4
38	Survival Regression Models With Dependent Bayesian Nonparametric Priors. Journal of the American Statistical Association, 2022, 117, 1530-1539.	1.8	4
39	Bayesian global-local shrinkage methods for regularisation in the high dimension linear model. Chemometrics and Intelligent Laboratory Systems, 2021, 210, 104255.	1.8	4
40	A Bayesian Quantile Time Series Model for Asset Returns. Journal of Business and Economic Statistics, 2020, , 1-12.	1.8	3
41	Bayesian clustering of distributions in stochastic frontier analysis. Journal of Productivity Analysis, 2011, 36, 275-283.	0.8	2
42	On efficient Bayesian inference for models with stochastic volatility. Econometrics and Statistics, 2017, 3, 23-33.	0.4	2
43	Discussion of â€œNonparametric Bayesian Inference in Applicationsâ€• Bayesian nonparametric methods in econometrics. Statistical Methods and Applications, 2018, 27, 207-218.	0.7	2
44	Bayesian Nonparametric Estimation of Ex Post Variance*. Journal of Financial Econometrics, 2019, , .	0.8	2
45	Time-Varying Sparsity in Dynamic Regression Models. SSRN Electronic Journal, 0, , .	0.4	1
46	Bayesian Nonparametric Vector Autoregressive Models. SSRN Electronic Journal, 0, , .	0.4	1
47	Two part envelopes for rejection sampling of some completely random measures. Statistics and Probability Letters, 2019, 151, 36-41.	0.4	1
48	Flexibly Modelling Volatility and Jumps Using Realised and Bi-Power Variation. SSRN Electronic Journal, 0, , .	0.4	1
49	Flexible Modelling of Dependence in Volatility Processes. SSRN Electronic Journal, 0, , .	0.4	0
50	Bayesian Models Applied to Cyber Security Anomaly Detection Problems. International Statistical Review, 2022, 90, 78-99.	1.1	0
51	On the Study of Two Models for Integer-Valued High-Frequency Data. Springer Proceedings in Mathematics and Statistics, 2017, , 21-30.	0.1	0
52	particleMDI: A Julia Package for the Integrative Cluster Analysis of Multiple Datasets. Springer Proceedings in Mathematics and Statistics, 2019, , 65-74.	0.1	0