

Shuangzhe Liu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4721464/publications.pdf>

Version: 2024-02-01

92
papers

1,170
citations

516215

16
h-index

500791

28
g-index

115
all docs

115
docs citations

115
times ranked

561
citing authors

#	ARTICLE	IF	CITATIONS
1	Asymmetric autoregressive models: statistical aspects and a financial application under COVID-19 pandemic. <i>Journal of Applied Statistics</i> , 2022, 49, 1323-1347.	0.6	15
2	Robust beta regression modeling with errors-in-variables: a Bayesian approach and numerical applications. <i>Statistical Papers</i> , 2022, 63, 919-942.	0.7	11
3	Matrix differential calculus with applications in the multivariate linear model and its diagnostics. <i>Journal of Multivariate Analysis</i> , 2022, 188, 104849.	0.5	11
4	Could significant regression be treated as insignificant: An anomaly in statistics?. <i>Communications in Statistics Case Studies Data Analysis and Applications</i> , 2022, 8, 133-151.	0.3	0
5	Mathematics teaching pedagogies to tertiary engineering and information technology students: a literature review. <i>International Journal of Mathematical Education in Science and Technology</i> , 2022, 53, 1609-1628.	0.8	3
6	A new clustering algorithm based on a radar scanning strategy with applications to machine learning data. <i>Expert Systems With Applications</i> , 2022, 191, 116143.	4.4	11
7	Copula Modelling to Analyse Financial Data. <i>Journal of Risk and Financial Management</i> , 2022, 15, 104.	1.1	9
8	Change-point detection based on adjusted shape context cost method. <i>Information Sciences</i> , 2021, 545, 363-380.	4.0	2
9	Penalized weighted composite quantile regression for partially linear varying coefficient models with missing covariates. <i>Computational Statistics</i> , 2021, 36, 541-575.	0.8	5
10	Statistical Machine Learning: A Unified Framework. <i>International Statistical Review</i> , 2021, 89, 210-212.	1.1	0
11	Estimating the covariance matrix of the coefficient estimator in multivariate partial least squares regression with chemical applications. <i>Chemometrics and Intelligent Laboratory Systems</i> , 2021, 214, 104328.	1.8	6
12	Predicting Bank Failures: A Synthesis of Literature and Directions for Future Research. <i>Journal of Risk and Financial Management</i> , 2021, 14, 474.	1.1	6
13	Portfolio selection: shrinking the time-varying inverse conditional covariance matrix. <i>Statistical Papers</i> , 2020, 61, 2583-2604.	0.7	2
14	A shape-based cutting and clustering algorithm for multiple change-point detection. <i>Journal of Computational and Applied Mathematics</i> , 2020, 369, 112623.	1.1	5
15	Diagnostic Analytics for an Autoregressive Model under the Skew-Normal Distribution. <i>Mathematics</i> , 2020, 8, 693.	1.1	21
16	Using Mixed Probability Distribution Functions for Modelling Non-Zero Sub-Daily Rainfall in Australia. <i>Geosciences (Switzerland)</i> , 2020, 10, 43.	1.0	5
17	Time Series Analysis Using SAS Enterprise Guide. <i>SpringerBriefs in Statistics</i> , 2020, , .	0.3	6
18	Competition in the Indian Banking Sector: A Panel Data Approach. <i>Journal of Risk and Financial Management</i> , 2019, 12, 136.	1.1	7

#	ARTICLE	IF	CITATIONS
19	A Cobb–Douglas type model with stochastic restrictions: formulation, local influence diagnostics and data analytics in economics. <i>Quality and Quantity</i> , 2019, 53, 1693-1719.	2.0	14
20	On a partial least squares regression model for asymmetric data with a chemical application in mining. <i>Chemometrics and Intelligent Laboratory Systems</i> , 2019, 190, 55-68.	1.8	48
21	Portfolio selection based on semivariance and distance correlation under minimum variance framework. <i>Statistica Neerlandica</i> , 2019, 73, 373-394.	0.9	2
22	Improved Covariance Matrix Estimation for Portfolio Risk Measurement: A Review. <i>Journal of Risk and Financial Management</i> , 2019, 12, 48.	1.1	16
23	Discussion of “Birnbaum–Saunders distribution: A review of models, analysis, and applications”. <i>Applied Stochastic Models in Business and Industry</i> , 2019, 35, 122-125.	0.9	0
24	On circular correlation for data on the torus. <i>Statistical Papers</i> , 2019, 60, 1827-1847.	0.7	8
25	Robust multivariate control charts based on Birnbaum–Saunders distributions. <i>Journal of Statistical Computation and Simulation</i> , 2018, 88, 182-202.	0.7	49
26	A Stein-type shrinkage estimator of the covariance matrix for portfolio selections. <i>Metrika</i> , 2018, 81, 931-952.	0.5	2
27	Markov-Switching Linked Autoregressive Model for Non-continuous Wind Direction Data. <i>Journal of Agricultural, Biological, and Environmental Statistics</i> , 2018, 23, 410-425.	0.7	2
28	Influence Diagnostics in Possibly Asymmetric Circular-Linear Multivariate Regression Models. <i>Sankhya B</i> , 2017, 79, 76-93.	0.4	13
29	Diagnostic analysis for a vector autoregressive model under Student t^2 distributions. <i>Statistica Neerlandica</i> , 2017, 71, 86-114.	0.9	9
30	Sensitivity analysis in linear models. <i>Special Matrices</i> , 2016, 4, .	0.2	0
31	Local influence analysis for Poisson autoregression with an application to stock transaction data. <i>Statistica Neerlandica</i> , 2016, 70, 4-25.	0.9	20
32	Local influence analysis in general spatial models. <i>ASTA Advances in Statistical Analysis</i> , 2016, 100, 313-331.	0.4	4
33	Diagnostics in elliptical regression models with stochastic restrictions applied to econometrics. <i>Journal of Applied Statistics</i> , 2016, 43, 627-642.	0.6	18
34	Influence diagnostic analysis in the possibly heteroskedastic linear model with exact restrictions. <i>Statistical Methods and Applications</i> , 2016, 25, 227-249.	0.7	14
35	Influence diagnostics in log-linear integer-valued GARCH models. <i>ASTA Advances in Statistical Analysis</i> , 2015, 99, 311-335.	0.4	21
36	Influence diagnostics in a vector autoregressive model. <i>Journal of Statistical Computation and Simulation</i> , 2015, 85, 2632-2655.	0.7	14

#	ARTICLE	IF	CITATIONS
37	Pitman closeness of the class of isotonic estimators for ordered scale parameters of two Gamma distributions. <i>Statistical Papers</i> , 2014, 55, 615-625.	0.7	1
38	Shrinkage estimation for the mean of the inverse Gaussian population. <i>Metrika</i> , 2014, 77, 733-752.	0.5	4
39	Spatial system estimators for panel models: A sensitivity and simulation study. <i>Mathematics and Computers in Simulation</i> , 2014, 101, 78-102.	2.4	7
40	Estimation of order-restricted means of two normal populations under the LINEX loss function. <i>Metrika</i> , 2013, 76, 409-425.	0.5	6
41	Simulating the characteristics of populations at the small area level: New validation techniques for a spatial microsimulation model in Australia. <i>Computational Statistics and Data Analysis</i> , 2013, 57, 149-165.	0.7	18
42	Sensitivity analysis of SAR estimators: a numerical approximation. <i>Journal of Statistical Computation and Simulation</i> , 2012, 82, 325-342.	0.7	6
43	Robust statistical modeling using the Birnbaum-Saunders distribution applied to insurance. <i>Applied Stochastic Models in Business and Industry</i> , 2012, 28, 16-34.	0.9	85
44	Moment matrices in conditional heteroskedastic models under elliptical distributions with applications in AR-ARCH models. <i>Statistical Papers</i> , 2011, 52, 621-632.	0.7	5
45	Regression Diagnostics. , 2011, , 1206-1208.		3
46	Dynamic Model Analysis: Advanced Matrix Methods and Unit-Root Econometrics Representation Theorems, Second Edition by Mario Faliva, Maria Grazia Zoia. <i>International Statistical Review</i> , 2010, 78, 136-137.	1.1	0
47	Matrix trace Wielandt inequalities with statistical applications. <i>Journal of Statistical Planning and Inference</i> , 2009, 139, 2254-2260.	0.4	7
48	Further inequalities involving the Khatri-Rao product. <i>Linear Algebra and Its Applications</i> , 2009, 430, 2696-2704.	0.4	7
49	Asymptotic theory of simultaneous estimation of Poisson means. <i>Linear Algebra and Its Applications</i> , 2009, 430, 2734-2748.	0.4	7
50	On pseudo maximum likelihood estimation for multivariate time series models with conditional heteroskedasticity. <i>Mathematics and Computers in Simulation</i> , 2009, 79, 2556-2565.	2.4	12
51	Methodological Issues in Spatial Microsimulation Modelling for Small Area Estimation. , 2009, 3, 3-22.		27
52	On estimation in conditional heteroskedastic time series models under non-normal distributions. <i>Statistical Papers</i> , 2008, 49, 455-469.	0.7	23
53	Global Sensitivity Analysis: The Primer by Andrea Saltelli, Marco Ratto, Terry Andres, Francesca Campolongo, Jessica Cariboni, Debora Gatelli, Michaela Saisana, Stefano Tarantola. <i>International Statistical Review</i> , 2008, 76, 452-452.	1.1	59
54	The Application of Multi-sensors Fusion in Vehicle Transmission System Fault Diagnosis. , 2007, , .		1

#	ARTICLE	IF	CITATIONS
55	Festschrift for Tarmo Pukkila on his 60th Birthday edited by Erkki P. Liski, Jarkko Isotalo, Jarmo Niemelä, Simo Puntanen, George P.H. Styan. International Statistical Review, 2007, 75, 419-420.	1.1	0
56	On Influence Diagnostics in Multivariate Regression Models under Elliptical Distributions. , 2006, , .		0
57	TABLET PC APPLICATIONS IN AN ACADEMIC ENVIRONMENT. , 2006, , .		1
58	On diagnostics in conditionally heteroskedastic time series models under elliptical distributions. Journal of Applied Probability, 2004, 41, 393-405.	0.4	11
59	On diagnostics in conditionally heteroskedastic time series models under elliptical distributions. Journal of Applied Probability, 2004, 41, 393-405.	0.4	29
60	02.4.1. On Hadamard Product of Square Roots of Correlation Matrices Solution. Econometric Theory, 2003, 19, .	0.6	3
61	Local influence in multivariate elliptical linear regression models. Linear Algebra and Its Applications, 2002, 354, 159-174.	0.4	39
62	Several inequalities involving Khatri-Rao products of positive semidefinite matrices. Linear Algebra and Its Applications, 2002, 354, 175-186.	0.4	23
63	Two Kantorovich-type inequalities and efficiency comparisons between the OLSE and BLUE. Journal of Inequalities and Applications, 2002, 2002, 532798.	0.5	2
64	Some statistical properties of Hadamard products of random matrices. Statistical Papers, 2001, 42, 475-487.	0.7	8
65	Statistical properties of the Hadamard product of random vectors. Statistical Papers, 2001, 42, 529-533.	0.7	7
66	Inequalities Involving Hadamard Products of Positive Semidefinite Matrices. Journal of Mathematical Analysis and Applications, 2000, 243, 458-463.	0.5	8
67	Efficiency comparisons between the OLSE and the BLUE in a singular linear model. Journal of Statistical Planning and Inference, 2000, 84, 191-200.	0.4	23
68	Efficiency comparisons between two estimators based on matrix determinant Kantorovich-type inequalities. Metrika, 2000, 51, 145-155.	0.5	6
69	On local influence for elliptical linear models. Statistical Papers, 2000, 41, 211-224.	0.7	52
70	On Matrix Trace Kantorovich-type Inequalities. Advanced Studies in Theoretical and Applied Econometrics, 2000, , 39-50.	0.1	4
71	A survey of Cauchy-Schwarz and Kantorovich-type matrix inequalities. Statistical Papers, 1999, 40, 55-73.	0.7	14
72	Matrix results on the Khatri-Rao and Tracy-Singh products. Linear Algebra and Its Applications, 1999, 289, 267-277.	0.4	78

#	ARTICLE	IF	CITATIONS
73	Maximum Likelihood Estimation for the VAR-VARCH Model: A New Approach. , 1999, , 99-113.		3
74	Two Matrix Inequalities Involving the Moore-Penrose Inverse. <i>Econometric Theory</i> , 1997, 13, 463-464.	0.6	4
75	Kantorovich inequalities and efficiency comparisons for several classes of estimators in linear models. <i>Statistica Neerlandica</i> , 1997, 51, 345-355.	0.9	17
76	Experiments with mixtures: Optimal allocations for becker's models. <i>Metrika</i> , 1997, 45, 53-66.	0.5	30
77	Kantorovich and Cauchy-Schwarz inequalities involving positive semidefinite matrices, and efficiency comparisons for a singular linear model. <i>Linear Algebra and Its Applications</i> , 1997, 259, 209-221.	0.4	5
78	Equality Conditions for Matrix Kantorovich-Type Inequalities. <i>Journal of Mathematical Analysis and Applications</i> , 1997, 212, 517-528.	0.5	6
79	Several Matrix Kantorovich-Type Inequalities. <i>Journal of Mathematical Analysis and Applications</i> , 1996, 197, 23-26.	0.5	33
80	The density of the Moore-Penrose inverse of a random matrix. <i>Linear Algebra and Its Applications</i> , 1996, 237-238, 123-126.	0.4	11
81	A DOUBLE LENGTH REGRESSION COMPUTATION METHOD FOR THE 2SGLS ESTIMATOR OF RATIONAL EXPECTATIONS MODELS. <i>Oxford Bulletin of Economics and Statistics</i> , 1996, 58, 423-429.	0.9	0
82	An Inequality Involving Submatrices. <i>Econometric Theory</i> , 1995, 11, 191-191.	0.6	3
83	Characterization of an Orthogonal Projection Matrix. <i>Econometric Theory</i> , 1995, 11, 646-647.	0.6	0
84	A Kronecker Matrix Inequality with a Statistical Application. <i>Econometric Theory</i> , 1995, 11, 654-655.	0.6	4
85	Characterization of a Projector. <i>Econometric Theory</i> , 1995, 11, 668-669.	0.6	0
86	Matrix Trace Inequalities Involving Simple, Kronecker, and Hadamard Product. <i>Econometric Theory</i> , 1995, 11, 669-670.	0.6	14
87	The Moore-Penrose Inverse of a Sum of Three Matrices. <i>Econometric Theory</i> , 1995, 11, 1178-1178.	0.6	1
88	Note on a Matrix-Concave Function. <i>Journal of Mathematical Analysis and Applications</i> , 1995, 196, 1139-1141.	0.5	5
89	A V-optimal design for Scheffé's polynomial model. <i>Statistics and Probability Letters</i> , 1995, 23, 253-258.	0.4	26
90	The heteroskedastic linear regression model and the Hadamard product a note. <i>Journal of Econometrics</i> , 1995, 68, 361-366.	3.5	15

#	ARTICLE	IF	CITATIONS
91	Matrix-trace Cauchy-Schwarz inequalities and applications in canonical correlation analysis. Statistical Papers, 1995, 36, 287-298.	0.7	9
92	The Hadamard Product and Some of its Applications in Statistics. Statistics, 1995, 26, 365-373.	0.3	15