Jeffrey S Rosenthal

List of Publications by Year in descending order

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90 papers 5,734 citations

30 h-index 71 g-index

95 all docs 95 docs citations

95 times ranked

3452 citing authors

#	Article	IF	CITATIONS
1	Optimal scaling for various Metropolis-Hastings algorithms. Statistical Science, 2001, 16, 351.	1.6	699
2	Examples of Adaptive MCMC. Journal of Computational and Graphical Statistics, 2009, 18, 349-367.	0.9	632
3	General state space Markov chains and MCMC algorithms. Probability Surveys, 2004, 1, 20.	0.8	414
4	Optimal scaling of discrete approximations to Langevin diffusions. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 255-268.	1.1	361
5	Minorization Conditions and Convergence Rates for Markov Chain Monte Carlo. Journal of the American Statistical Association, 1995, 90, 558-566.	1.8	308
6	On adaptive Markov chain Monte Carlo algorithms. Bernoulli, 2005, 11, 815.	0.7	230
7	Link analysis ranking: algorithms, theory, and experiments. ACM Transactions on Internet Technology, 2005, 5, 231-297.	3.0	223
8	Coupling and Ergodicity of Adaptive Markov Chain Monte Carlo Algorithms. Journal of Applied Probability, 2007, 44, 458-475.	0.4	217
9	Geometric Ergodicity and Hybrid Markov Chains. Electronic Communications in Probability, 1997, 2, .	0.1	202
10	Coupling and Ergodicity of Adaptive Markov Chain Monte Carlo Algorithms. Journal of Applied Probability, 2007, 44, 458-475.	0.4	181
11	Finding Generators for Markov Chains via Empirical Transition Matrices, with Applications to Credit Ratings. Mathematical Finance, 2001, 11, 245-265.	0.9	168
12	Convergence Rates for Markov Chains. SIAM Review, 1995, 37, 387-405.	4.2	144
13	Finding authorities and hubs from link structures on the World Wide Web., 2001,,.		133
14	Learn From Thy Neighbor: Parallel-Chain and Regional Adaptive MCMC. Journal of the American Statistical Association, 2009, 104, 1454-1466.	1.8	99
15	Markov-chain monte carlo: Some practical implications of theoretical results. Canadian Journal of Statistics, 1998, 26, 5-20.	0.6	95
16	Optimal Proposal Distributions and Adaptive MCMC. Chapman & Hall/CRC Interdisciplinary Statistics Series, 2011, , 93-112.	0.4	90
17	Quantitative bounds on convergence of time-inhomogeneous Markov chains. Annals of Applied Probability, 2004, 14, 1643.	0.6	80
18	Towards optimal scaling of metropolis-coupled Markov chain Monte Carlo. Statistics and Computing, 2011, 21, 555-568.	0.8	79

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19	Meetings with Costly Participation. American Economic Review, 2000, 90, 927-943.	4.0	72
20	Predicting University Students' Academic Success and Major Using Random Forests. Research in Higher Education, 2019, 60, 1048-1064.	1.0	68
21	Minorization Conditions and Convergence Rates for Markov Chain Monte Carlo. , 0, .		62
22	Analysis of the Gibbs sampler for a model related to James-Stein estimators. Statistics and Computing, 1996, 6, 269-275.	0.8	56
23	Bayesian Computation Via Markov Chain Monte Carlo. Annual Review of Statistics and Its Application, 2014, 1, 179-201.	4.1	53
24	Extension of Fill's perfect rejection sampling algorithm to general chains. Random Structures and Algorithms, 2000, 17, 290-316.	0.6	52
25	Quantitative Convergence Rates of Markov Chains: A Simple Account. Electronic Communications in Probability, 2002, 7, .	0.1	49
26	Scaling limits for the transient phase of local Metropolis-Hastings algorithms. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2005, 67, 253-268.	1.1	48
27	Active learning strategies in advanced mathematics classes. Studies in Higher Education, 1995, 20, 223-228.	2.9	44
28	Harris recurrence of Metropolis-within-Gibbs and trans-dimensional Markov chains. Annals of Applied Probability, 2006, 16, 2123.	0.6	44
29	Adaptive Gibbs samplers and related MCMC methods. Annals of Applied Probability, 2013, 23, .	0.6	40
30	Optimal scaling of Metropolis algorithms: Heading toward general target distributions. Canadian Journal of Statistics, 2008, 36, 483-503.	0.6	37
31	Convergence Properties of Perturbed Markov Chains. Journal of Applied Probability, 1998, 35, 1-11.	0.4	35
32	Asymptotic Variance and Convergence Rates of Nearly-Periodic Markov Chain Monte Carlo Algorithms. Journal of the American Statistical Association, 2003, 98, 169-177.	1.8	32
33	Convergence Properties of Perturbed Markov Chains. Journal of Applied Probability, 1998, 35, 1-11.	0.4	31
34	Two convergence properties of hybrid samplers. Annals of Applied Probability, 1998, 8, .	0.6	30
35	A simulation approach to convergence rates for Markov chain Monte Carlo algorithms. Statistics and Computing, 1998, 8, 115-124.	0.8	29
36	Possible biases induced by mcmc convergence diagnostics. Journal of Statistical Computation and Simulation, 1999, 64, 87-104.	0.7	29

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37	Criminal Trajectories and Risk Factors in a Canadian Sample of Offenders. Criminal Justice and Behavior, 2010, 37, 1278-1300.	1.1	29
38	Rates of convergence for everywhere-positive Markov chains. Statistics and Probability Letters, 1995, 22, 333-338.	0.4	28
39	Faithful Couplings of Markov Chains: Now Equals Forever. Advances in Applied Mathematics, 1997, 18, 372-381.	0.4	25
40	Rates of Convergence for Data Augmentation on Finite Sample Spaces. Annals of Applied Probability, 1993, 3, .	0.6	25
41	AMCMC: An R interface for adaptive MCMC. Computational Statistics and Data Analysis, 2007, 51, 5467-5470.	0.7	23
42	Minimising MCMC variance via diffusion limits, with an application to simulated tempering. Annals of Applied Probability, 2014, 24, .	0.6	23
43	Shift-coupling and convergence rates of ergodic averages. Stochastic Models, 1997, 13, 147-165.	0.3	22
44	The polar slice sampler. Stochastic Models, 2002, 18, 257-280.	0.3	20
45	Positional targets for lingual consonants defined using electromagnetic articulography. Journal of the Acoustical Society of America, 2012, 132, 1027-1038.	0.5	20
46	Grades and incentives: assessing competing grade point average measures and postgraduate outcomes. Studies in Higher Education, 2016, 41, 1548-1562.	2.9	18
47	Long-Term Follow-Up of Criminal Activity with Adjudicated Youth in Ontario: Identifying Offence Trajectories and Predictors/Correlates of Trajectory Group Membership. Canadian Journal of Criminology and Criminal Justice, 2012, 54, 377-413.	0.3	17
48	Decrypting classical cipher text using Markov chain Monte Carlo. Statistics and Computing, 2012, 22, 397-413.	0.8	17
49	Monty Hall, Monty Fall, Monty Crawl. Math Horizons, 2008, 16, 5-7.	0.0	16
50	Convergence of Conditional Metropolis-Hastings Samplers. Advances in Applied Probability, 2014, 46, 422-445.	0.4	15
51	SMALL AND PSEUDO-SMALL SETS FOR MARKOV CHAINS. Stochastic Models, 2001, 17, 121-145.	0.3	14
52	A note on geometric ergodicity and floating-point roundoff error. Statistics and Probability Letters, 2001, 53, 123-127.	0.4	14
53	Optimal scaling of random-walk metropolis algorithms on general target distributions. Stochastic Processes and Their Applications, 2020, 130, 6094-6132.	0.4	13
54	BEST: a decision tree algorithm that handles missing values. Computational Statistics, 2020, 35, 1001-1026.	0.8	12

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55	Efficient use of exact samples. Statistics and Computing, 2000, 10, 237-243.	0.8	11
56	Extremal indices, geometric ergodicity of Markov chains, and MCMC. Extremes, 2006, 9, 213-229.	0.5	11
57	Detecting multiple authorship of United States Supreme Court legal decisions using function words. Annals of Applied Statistics, 2011, 5, .	0.5	10
58	Quantitative Non-Geometric Convergence Bounds for Independence Samplers. Methodology and Computing in Applied Probability, 2011, 13, 391-403.	0.7	10
59	Convergence of Conditional Metropolis-Hastings Samplers. Advances in Applied Probability, 2014, 46, 422-445.	0.4	10
60	Weight-preserving simulated tempering. Statistics and Computing, 2020, 30, 27-41.	0.8	10
61	Stability of adversarial Markov chains, with an application to adaptive MCMC algorithms. Annals of Applied Probability, 2015, 25, .	0.6	9
62	Perfect Forward Simulation via Simulated Tempering. Communications in Statistics Part B: Simulation and Computation, 2006, 35, 683-713.	0.6	8
63	A Mathematical Analysis of the Sleeping Beauty Problem. Mathematical Intelligencer, 2009, 31, 32-37.	0.1	7
64	Capturing spatial dependence of COVID-19 case counts with cellphone mobility data. Spatial Statistics, 2022, 49, 100540.	0.9	7
65	Adaptation to Climate Change in Preindustrial Iceland. American Economic Review, 2012, 102, 250-255.	4.0	6
66	Jump Markov chains and rejection-free Metropolis algorithms. Computational Statistics, 2021, 36, 2789-2811.	0.8	6
67	Automatically tuned general-purpose MCMC via new adaptive diagnostics. Computational Statistics, 2017, 32, 315-348.	0.8	5
68	OPINION WRITING AND AUTHORSHIP ON THE SUPREME COURT OF CANADA. University of Toronto Law Journal, 2013, 63, 159-192.	1.1	4
69	Ergodicity of Combocontinuous Adaptive MCMC Algorithms. Methodology and Computing in Applied Probability, 2018, 20, 535-551.	0.7	4
70	Adaptive Component-Wise Multiple-Try Metropolis Sampling. Journal of Computational and Graphical Statistics, 2019, 28, 276-289.	0.9	3
71	MEXIT: Maximal un-coupling times for stochastic processes. Stochastic Processes and Their Applications, 2019, 129, 355-380.	0.4	3
72	Geometric Convergence Rates for Time-Sampled Markov Chains. Journal of Theoretical Probability, 2003, 16, 671-688.	0.4	2

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73	Meetings with Costly Participation: Reply. American Economic Review, 2005, 95, 1351-1354.	4.0	2
74	Nash equilibria for voter models with randomly perceived positions. Stochastic Models, 2018, 34, 98-114.	0.3	2
75	Extension of Fill's perfect rejection sampling algorithm to general chains. , 2000, 17, 290.		2
76	Approximations of geometrically ergodic reversible markov chains. Advances in Applied Probability, 2021, 53, 981-1022.	0.4	2
77	Bayesian Inference of Globular Cluster Properties Using Distribution Functions. Astrophysical Journal, 2022, 926, 211.	1.6	2
78	Reflections on Bayesian inference and Markov chain Monte Carlo. Canadian Journal of Statistics, 2022, 50, 1213-1227.	0.6	2
79	A case study in the meta-reasoning procedure ND. Journal of Experimental and Theoretical Artificial Intelligence, 2003, 15, 47-71.	1.8	1
80	Was the conservative majority predictable?. Canadian Journal of Statistics, 2011, 39, 721-733.	0.6	1
81	Statistics using just one formula. Teaching Statistics, 2018, 40, 7-11.	0.6	1
82	Stochastic simulation of sequential game-theory voting models. Communications in Statistics Part B: Simulation and Computation, 2018, 47, 2040-2054.	0.6	1
83	Information Aggregation with Costly Reporting. Economic Journal, 2020, 130, 208-232.	1.9	1
84	Achieving limiting distributions for Markov chains using back buttons. Statistics and Computing, 2004, 14, 131-141.	0.8	0
85	Interdisciplinary sojourns. Canadian Journal of Statistics, 2014, 42, 509-524.	0.6	0
86	Distinguishing luck from skill through statistical simulation: a case study. Communications in Statistics Part B: Simulation and Computation, 2019, , 1-23.	0.6	0
87	Many-Candidate Nash Equilibria for Elections Involving Random Selection. Methodology and Computing in Applied Probability, 2019, 21, 279-293.	0.7	0
88	Hitting Time and Convergence Rate Bounds for Symmetric Langevin Diffusions. Methodology and Computing in Applied Probability, 2019, 21, 921-929.	0.7	0
89	Convergence Rates of Attractive-Repulsive MCMC Algorithms. Methodology and Computing in Applied Probability, 0 , 0 , 1 .	0.7	0
90	Skew brownian motion and complexity of the alps algorithm. Journal of Applied Probability, 0, , 1-20.	0.4	0