

Wai-Ki Ching

List of Publications by Year in descending order

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98
papers

621
citations

840776

11
h-index

752698

20
g-index

100
all docs

100
docs citations

100
times ranked

501
citing authors

#	ARTICLE	IF	CITATIONS
1	On the Compressive Power of Boolean Threshold Autoencoders. IEEE Transactions on Neural Networks and Learning Systems, 2023, 34, 921-931.	11.3	0
2	On the Distribution of Successor States in Boolean Threshold Networks. IEEE Transactions on Neural Networks and Learning Systems, 2022, 33, 4147-4159.	11.3	1
3	Pricing vulnerable options under a jump-diffusion model with fast mean-reverting stochastic volatility. Journal of Industrial and Management Optimization, 2022, 18, 2077.	1.3	2
4	Unsupervised Learning Framework With Multidimensional Scaling in Predicting Epithelial-Mesenchymal Transitions. IEEE/ACM Transactions on Computational Biology and Bioinformatics, 2021, 18, 2714-2723.	3.0	5
5	Joint inspection and inventory control for deteriorating items with time-dependent demand and deteriorating rate. Annals of Operations Research, 2021, 300, 225-265.	4.1	6
6	Prediction of RNA-binding protein and alternative splicing event associations during epithelial-mesenchymal transition based on inductive matrix completion. Briefings in Bioinformatics, 2021, 22, .	6.5	10
7	Discrimination of attractors with noisy nodes in Boolean networks. Automatica, 2021, 130, 109630.	5.0	4
8	Optimal pairs trading with dynamic mean-variance objective. Mathematical Methods of Operations Research, 2021, 94, 145-168.	1.0	4
9	Matrix factorization-based data fusion for the prediction of RNA-binding proteins and alternative splicing event associations during epithelial-mesenchymal transition. Briefings in Bioinformatics, 2021, 22, .	6.5	11
10	A Blockchain-IoT Platform for the Smart Pallet Pooling Management. Sensors, 2021, 21, 6310.	3.8	11
11	Stabilization of Aperiodic Sampled-Data Boolean Control Networks: A Delay Approach. IEEE Transactions on Automatic Control, 2021, 66, 5606-5611.	5.7	12
12	Optimal advertising outsourcing strategy with different effort levels and uncertain demand. International Journal of Production Research, 2020, 58, 2016-2035.	7.5	6
13	On product of positive L-R fuzzy numbers and its application to multi-period portfolio selection problems. Fuzzy Optimization and Decision Making, 2020, 19, 53-79.	5.5	9
14	Switching-based stabilization of aperiodic sampled-data Boolean control networks with all subsystems unstable. Frontiers of Information Technology and Electronic Engineering, 2020, 21, 260-267.	2.6	13
15	Trading strategy with stochastic volatility in a limit order book market. Decisions in Economics and Finance, 2020, 43, 277-301.	1.8	2
16	On the number of driver nodes for controlling a Boolean network when the targets are restricted to attractors. Journal of Theoretical Biology, 2019, 463, 1-11.	1.7	5
17	On predicting epithelial mesenchymal transition by integrating RNA-binding proteins and correlation data via L1/2-regularization method. Artificial Intelligence in Medicine, 2019, 95, 96-103.	6.5	8
18	Modeling Credit Risk with Hidden Markov Default Intensity. Computational Economics, 2019, 54, 1213-1229.	2.6	5

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19	Option Pricing Under a Stochastic Interest Rate and Volatility Model with Hidden Markovian Regime-Switching. Computational Economics, 2019, 53, 555-586.	2.6	7
20	On Optimal Pricing Model for Multiple Dealers in a Competitive Market. Computational Economics, 2019, 53, 397-431.	2.6	1
21	Discovery of Boolean metabolic networks: integer linear programming based approach. BMC Systems Biology, 2018, 12, 7.	3.0	3
22	A Semi-smooth Newton Method for Inverse Problem with Uniform Noise. Journal of Scientific Computing, 2018, 75, 713-732.	2.3	3
23	Discrete-time optimal asset allocation under Higher-Order Hidden Markov Model. Economic Modelling, 2017, 66, 223-232.	3.8	8
24	A Higher-order interactive hidden Markov model and its applications. OR Spectrum, 2017, 39, 1055-1069.	3.4	3
25	Interacting default intensity with a hidden Markov process. Quantitative Finance, 2017, 17, 781-794.	1.7	2
26	Integer programming based method for observability of singleton attractors in Boolean networks. IET Systems Biology, 2017, 11, 30-35.	1.5	16
27	Optimal projection method determination by Logdet Divergence and perturbed von-Neumann Divergence. BMC Systems Biology, 2017, 11, 115.	3.0	1
28	Hadamard Kernel SVM with applications for breast cancer outcome predictions. BMC Systems Biology, 2017, 11, 138.	3.0	10
29	On Modeling Economic Default Time: A Reduced-Form Model Approach. Computational Economics, 2016, 47, 157-177.	2.6	3
30	FINDING AND ANALYZING THE MINIMUM SET OF DRIVER NODES IN CONTROL OF BOOLEAN NETWORKS. International Journal of Modeling, Simulation, and Scientific Computing, 2016, 19, 1650006.	1.4	7
31	Optimal Strategy for Limit Order Book Submissions in High Frequency Trading. East Asian Journal on Applied Mathematics, 2016, 6, 222-234.	0.9	0
32	A systematic framework to derive N-glycan biosynthesis process and the automated construction of glycosylation networks. BMC Bioinformatics, 2016, 17, 240.	2.6	13
33	Quantiles on Stream: An Application to Monte Carlo Simulation. Journal of Systems Science and Information, 2016, 4, 334-342.	0.6	2
34	Sparse solution of nonnegative least squares problems with applications in the construction of probabilistic Boolean networks. Numerical Linear Algebra With Applications, 2015, 22, 883-899.	1.6	8
35	On observability of attractors in Boolean Networks. , 2015, , .		0
36	On using physico-chemical properties of amino acids in string kernels for protein classification via support vector machines. Journal of Systems Science and Complexity, 2015, 28, 504-516.	2.8	0

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37	Mechanism Design of Fashion Virtual Enterprise under Monitoring Strategy. <i>Mathematical Problems in Engineering</i> , 2014, 2014, 1-8.	1.1	3
38	A semi-tensor product approach for Probabilistic Boolean Networks. , 2014, , .		1
39	Knowledge discovery for pancreatic cancer using inductive logic programming. <i>IET Systems Biology</i> , 2014, 8, 162-168.	1.5	8
40	On pricing and hedging basket credit derivatives with dependent structure. , 2014, , .		0
41	A hidden Markov reduced-form risk model. , 2014, , .		1
42	Optimal investment-reinsurance with dynamic risk constraint and regime switching. <i>Scandinavian Actuarial Journal</i> , 2013, 2013, 263-285.	1.7	21
43	On pricing basket credit default swaps. <i>Quantitative Finance</i> , 2013, 13, 1845-1854.	1.7	10
44	On Perturbation Bounds for the Joint Stationary Distribution of Multivariate Markov Chain Models. <i>East Asian Journal on Applied Mathematics</i> , 2013, 3, 1-17.	0.9	3
45	On Optimal Cash Management under a Stochastic Volatility Model. <i>East Asian Journal on Applied Mathematics</i> , 2013, 3, 81-92.	0.9	11
46	On the Complexity of Inference and Completion of Boolean Networks from Given Singleton Attractors. <i>IEICE Transactions on Fundamentals of Electronics, Communications and Computer Sciences</i> , 2013, E96.A, 2265-2274.	0.3	3
47	Optimal Submission Problem in a Limit Order Book with VaR Constraints. , 2012, , .		1
48	The role of Eigen-matrix translation in classification of biological datasets. , 2012, , .		0
49	On Construction of Sparse Probabilistic Boolean Networks. <i>East Asian Journal on Applied Mathematics</i> , 2012, 2, 1-18.	0.9	14
50	Metabolite biomarker discovery for metabolic diseases by flux analysis. , 2012, , .		1
51	Asset Allocation under Regime-Switching Models. , 2012, , .		1
52	Modeling genetic regulatory networks: a delay discrete dynamical model approach. <i>Journal of Systems Science and Complexity</i> , 2012, 25, 1052-1067.	2.8	3
53	On Generating Optimal Sparse Probabilistic Boolean Networks with Maximum Entropy from a Positive Stationary Distribution. <i>East Asian Journal on Applied Mathematics</i> , 2012, 2, 353-372.	0.9	1
54	Finding optimal control policy by using dynamic programming in conjunction with state reduction. , 2011, , .		3

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55	A modified newton's method for inverse problem of Probabilistic Boolean Networks with gene perturbations. , 2011, , .		0
56	Inducing high service capacities in outsourcing via penalty and competition. International Journal of Production Research, 2011, 49, 5169-5182.	7.5	18
57	Construction of Probabilistic Boolean Networks from a Prescribed Transition Probability Matrix: A Maximum Entropy Rate Approach. East Asian Journal on Applied Mathematics, 2011, 1, 132-154.	0.9	11
58	An Efficient Method of Computing Impact Degrees for Multiple Reactions in Metabolic Networks with Cycles. IEICE Transactions on Information and Systems, 2011, E94-D, 2393-2399.	0.7	3
59	Perturbation analysis for the sign functions of regular matrix pairs. Numerical Linear Algebra With Applications, 2011, 18, 189-203.	1.6	1
60	Simultaneous cartoon and texture reconstruction for image restoration by bivariate function. Applicable Analysis, 2011, 90, 1275-1289.	1.3	2
61	On Infectious Models for Dependent Default Risk. , 2011, , .		1
62	Incentive Effects of Multiple-Server Queueing Networks: The Principal-Agent Perspective. East Asian Journal on Applied Mathematics, 2011, 1, 379-402.	0.9	6
63	ANNOTATING GENE FUNCTIONS WITH INTEGRATIVE SPECTRAL CLUSTERING ON MICROARRAY EXPRESSIONS AND SEQUENCES. , 2010, , .		6
64	A weighted Local Least Squares Imputation method for missing value estimation in microarray gene expression data. International Journal of Data Mining and Bioinformatics, 2010, 4, 331.	0.1	20
65	Option Valuation under a Multivariate Markov Chain Model. , 2010, , .		3
66	Modeling default risk via a hidden Markov model of multiple sequences. Frontiers of Computer Science, 2010, 4, 187-195.	0.6	2
67	Finding optimal control policy in Probabilistic Boolean Networks with hard constraints by using integer programming and dynamic programming. , 2010, , .		4
68	Performance analysis based Markov theory for Hybrid control serial production lines. , 2010, , .		0
69	A New Estimation Method for Multivariate Markov Chain Model with Application in Demand Predictions. , 2010, , .		7
70	Analysis of Moral Hazard in Virtual Enterprise Based on Random Constraints. , 2010, , .		0
71	Support Vector Machine Methods for the Prediction of Cancer Growth. , 2010, , .		4
72	Quantity discount contract for supply chain coordination with false failure returns. , 2010, , .		2

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73	On improving incentive in a supply chain: Wholesale price contract vs quantity dependent contract. , 2010, , .		2
74	Incentive effects of common and separate queues with multiple servers: The principal-agent perspective. , 2009, , .		1
75	A New Optimization Model for the Construction of Markov Chains. , 2009, , .		1
76	A smoothing Newton's method for the construction of a damped vibrating system from noisy test eigendata. Numerical Linear Algebra With Applications, 2009, 16, 109-128.	1.6	3
77	Modeling Default Data Via an Interactive Hidden Markov Model. Computational Economics, 2009, 34, 1-19.	2.6	9
78	A Markovian Model for Default Risk in a Network of Sectors. , 2009, , .		2
79	A Multiple Regression Approach for Building Genetic Networks. , 2008, , .		4
80	A Simplified Multivariate Markov Chain Model for the Construction and Control of Genetic Regulatory Networks. , 2008, , .		3
81	Analyses and Algorithms for Predecessor and Control Problems for Boolean Networks of Bounded Indegree. IPSJ Transactions on Bioinformatics, 2008, 1, 23-34.	0.2	4
82	A Stochastic Optimization Model for Consecutive Promotion. Quality Technology and Quantitative Management, 2008, 5, 403-414.	1.9	2
83	An approximation method for solving the steady-state probability distribution of probabilistic Boolean networks. Bioinformatics, 2007, 23, 1511-1518.	4.1	75
84	Finding Incoming Global States in Boolean Networks. , 2007, , .		0
85	A RECURSIVE METHOD FOR SOLVING HAPLOTYPE FREQUENCIES IN MULTIPLE LOCI LINKAGE ANALYSIS. , 2005, , .		0
86	Inverse Toeplitz preconditioners for Hermitian Toeplitz systems. Numerical Linear Algebra With Applications, 2005, 12, 221-229.	1.6	14
87	A direct method for solving block-Toeplitz with near-circulant-block systems with applications to hybrid manufacturing systems. Numerical Linear Algebra With Applications, 2005, 12, 957-966.	1.6	2
88	Extracting Information from Spot Interest Rates and Credit Ratings using Double Higher-Order Hidden Markov Models. Computational Economics, 2005, 26, 69-102.	2.6	10
89	ON CONSTRUCTION OF STOCHASTIC GENETIC NETWORKS BASED ON GENE EXPRESSION SEQUENCES. International Journal of Neural Systems, 2005, 15, 297-310.	5.2	49
90	A linear control model for gene intervention in a genetic regulatory network. , 2005, , .		0

#	ARTICLE	IF	CITATIONS
91	On a multivariate Markov chain model for credit risk measurement. Quantitative Finance, 2005, 5, 543-556.	1.7	36
92	ON THE COMPLEXITY OF FINDING CONTROL STRATEGIES FOR BOOLEAN NETWORKS. , 2005, , .		4
93	Numerical algorithms for dynamic traffic demand estimation between zones in a network. Engineering Optimization, 2004, 36, 379-400.	2.6	10
94	A hybrid algorithm for queueing systems. Calcolo, 2004, 41, 139-151.	1.1	6
95	High-resolution image reconstruction from rotated and translated low-resolution images with multisensors. International Journal of Imaging Systems and Technology, 2004, 14, 75-83.	4.1	3
96	Classroom note: Building simple hidden Markov models. International Journal of Mathematical Education in Science and Technology, 2004, 35, 296-299.	1.4	1
97	Superresolution image reconstruction from blurred observations by multisensors. International Journal of Imaging Systems and Technology, 2003, 13, 153-160.	4.1	4
98	An average-value-at-risk criterion for Markov decision processes with unbounded costs. Frontiers of Mathematics in China, 0, , 1.	0.7	0