

Michael C H Choi

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

45
citations

1937685

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h-index

1872680

6
g-index

12
all docs

12
docs citations

12
times ranked

29
citing authors

#	ARTICLE	IF	CITATIONS
1	On the expected discounted dividends in the Cram�r�Lundberg risk model with more frequent ruin monitoring than dividend decisions. Insurance: Mathematics and Economics, 2014, 59, 121-132.	1.2	14
2	Skip-free Markov chains. Transactions of the American Mathematical Society, 2019, 371, 7301-7342.	0.9	10
3	On resistance distance of Markov chain and its sum rules. Linear Algebra and Its Applications, 2019, 571, 14-25.	0.9	5
4	Metropolis�Hastings reversiblizations of non-reversible Markov chains. Stochastic Processes and Their Applications, 2020, 130, 1041-1073.	0.9	5
5	A Hoeffding�s inequality for uniformly ergodic diffusion process. Statistics and Probability Letters, 2019, 150, 23-28.	0.7	4
6	A Sufficient Condition for Continuous-Time Finite Skip-Free Markov Chains to Have Real Eigenvalues. , 2016, , 529-536.		2
7	Hitting time and mixing time bounds of Stein�s factors. Electronic Communications in Probability, 2018, 23, .	0.4	1
8	Velocity formulae between entropy and hitting time for Markov chains. Statistics and Probability Letters, 2018, 141, 62-67.	0.7	1
9	On Hitting Time, Mixing Time and Geometric Interpretations of Metropolis�Hastings Reversiblizations. Journal of Theoretical Probability, 2019, 33, 1144.	0.8	1
10	Analysis of non-reversible Markov chains via similarity orbits. Combinatorics Probability and Computing, 2020, 29, 508-536.	1.3	1
11	ENTROPY FLOW AND DE BRUIJN'S IDENTITY FOR A CLASS OF STOCHASTIC DIFFERENTIAL EQUATIONS DRIVEN BY FRACTIONAL BROWNIAN MOTION. Probability in the Engineering and Informational Sciences, 2021, 35, 369-380.	0.8	1
12	Hitting, mixing and tunneling asymptotics of Metropolis-Hastings reversiblizations in the low-temperature regime. Journal of Mathematical Analysis and Applications, 2021, 497, 124853.	1.0	0