Michael C H Choi

List of Publications by Year
in descending order

12 papers	45 citations	1937685 4 h-index	1872680 6 g-index
12 all docs	12 docs citations	12 times ranked	29 citing authors

#	Article	IF	Citations
1	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
2	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
3	Metropolisâ€"Hastings reversiblizations of non-reversible Markov chains. Stochastic Processes and Their Applications, 2020, 130, 1041-1073.	0.9	5
4	Analysis of non-reversible Markov chains via similarity orbits. Combinatorics Probability and Computing, 2020, 29, 508-536.	1.3	1
5	On Hitting Time, Mixing Time and Geometric Interpretations of Metropolisâ€"Hastings Reversiblizations. Journal of Theoretical Probability, 2019, 33, 1144.	0.8	1
6	Skip-free Markov chains. Transactions of the American Mathematical Society, 2019, 371, 7301-7342.	0.9	10
7	On resistance distance of Markov chain and its sum rules. Linear Algebra and Its Applications, 2019, 571, 14-25.	0.9	5
8	A Hoeffdingâ€™s inequality for uniformly ergodic diffusion process. Statistics and Probability Letters, 2019, 150, 23-28.	0.7	4
9	Hitting time and mixing time bounds of Steinâ€™s factors. Electronic Communications in Probability, 2018, 23, .	0.4	1
10	Velocity formulae between entropy and hitting time for Markov chains. Statistics and Probability Letters, 2018, 141, 62-67.	0.7	1
11	A Sufficient Condition for Continuous-Time Finite Skip-Free Markov Chains to Have Real Eigenvalues. , 2016, , 529-536.		2
12	On the expected discounted dividends in the CramÃ©râ€"Lundberg risk model with more frequent ruin monitoring than dividend decisions. Insurance: Mathematics and Economics, 2014, 59, 121-132.	1.2	14