Sylvia FrÃ¼hwirth-Schnatter

List of Publications by Year
in descending order

54 papers	3,133 citations	257357 24 h-index	189801 50 g-index
59 all docs	59 docs citations	59 times ranked	1784 citing authors

#	Article	IF	Citations
1	DATA AUGMENTATION AND DYNAMIC LINEAR MODELS. Journal of Time Series Analysis, 1994, 15, 183-202.	0.7	624
2	Markov chain Monte Carlo Estimation of Classical and Dynamic Switching and Mixture Models. Journal of the American Statistical Association, 2001, 96, 194-209.	1.8	349
3	Ancillarity-sufficiency interweaving strategy (ASIS) for boosting MCMC estimation of stochastic volatility models. Computational Statistics and Data Analysis, 2014, 76, 408-423.	0.7	179
4	Bayesian inference for finite mixtures of univariate and multivariate skew-normal and skew-t distributions. Biostatistics, 2010, 11, 317-336.	0.9	163
5	Stochastic model specification search for Gaussian and partial non-Gaussian state space models. Journal of Econometrics, 2010, 154, 85-100.	3.5	159
6	Model-Based Clustering of Multiple Time Series. Journal of Business and Economic Statistics, 2008, 26, 78-89.	1.8	157
7	Estimating marginal likelihoods for mixture and Markov switching models using bridge sampling techniques*. Econometrics Journal, 2004, 7, 143-167.	1.2	129
8	Model-based clustering based on sparse finite Gaussian mixtures. Statistics and Computing, 2016, 26, 303-324.	0.8	105
9	Auxiliary mixture sampling for parameter-driven models of time series of counts with applications to state space modelling. Biometrika, 2006, 93, 827-841.	1.3	83
10	Achieving shrinkage in a time-varying parameter model framework. Journal of Econometrics, 2019, 210, 75-97.	3.5	82
11	Bayesian exploratory factor analysis. Journal of Econometrics, 2014, 183, 31-57.	3.5	79
12	On fuzzy Bayesian inference. Fuzzy Sets and Systems, 1993, 60, 41-58.	1.6	70
13	Efficient Bayesian Inference for Multivariate Factor Stochastic Volatility Models. Journal of Computational and Graphical Statistics, 2017, 26, 905-917.	0.9	68
14	Auxiliary mixture sampling with applications to logistic models. Computational Statistics and Data Analysis, 2007, 51, 3509-3528.	0.7	63
15	Improved auxiliary mixture sampling for hierarchical models ofÂnon-Gaussian data. Statistics and Computing, 2009, 19, 479-492.	0.8	62
16	Bayesian Analysis of the Heterogeneity Model. Journal of Business and Economic Statistics, 2004, 22, 2-15.	1.8	57
17	Data Augmentation and MCMC for Binary and Multinomial Logit Models. , 2010, , 111-132.		52
18	Bayesian analysis of switching ARCH models. Journal of Time Series Analysis, 2002, 23, 425-458.	0.7	50

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19	Panel data analysis: a survey on model-based clustering of time series. Advances in Data Analysis and Classification, 2011, 5, 251-280.	0.9	49
20	From here to infinity: sparse finite versus Dirichlet process mixtures in model-based clustering. Advances in Data Analysis and Classification, 2019, 13, 33-64.	0.9	40
21	Identifying Mixtures of Mixtures Using Bayesian Estimation. Journal of Computational and Graphical Statistics, 2017, 26, 285-295.	0.9	38
22	Model-based clustering of categorical time series. Bayesian Analysis, 2010, 5, .	1.6	34
23	Capturing consumer heterogeneity in metric conjoint analysis using Bayesian mixture models. International Journal of Research in Marketing, 2004, 21, 285-297.	2.4	33
24	Bayesian parsimonious covariance estimation for hierarchical linear mixed models. Statistics and Computing, 2008, 18, 1-13.	0.8	32
25	Marginal likelihoods for non-Gaussian models using auxiliary mixture sampling. Computational Statistics and Data Analysis, 2008, 52, 4608-4624.	0.7	30
26	Fully Bayesian Analysis of Switching Gaussian State Space Models. Annals of the Institute of Statistical Mathematics, 2001, 53, 31-49.	0.5	26
27	Triple the Gammaâ€"A Unifying Shrinkage Prior for Variance and Variable Selection in Sparse State Space and TVP Models. Econometrics, 2020, 8, 20.	0.5	26
28	Generalized extreme value distribution with time-dependence using the AR and MA models in state space form. Computational Statistics and Data Analysis, 2012, 56, 3241-3259.	0.7	25
29	Markov Chain Monte Carlo Methods for Parameter Estimation in Multidimensional Continuous Time Markov Switching Models. Journal of Financial Econometrics, 2010, 8, 88-121.	0.8	24
30	Labor market entry and earnings dynamics: Bayesian inference using mixturesâ€ofâ€experts Markov chain clustering. Journal of Applied Econometrics, 2012, 27, 1116-1137.	1.3	21
31	Bayesian estimation of stochastic volatility models based on OU processes with marginal Gamma law. Annals of the Institute of Statistical Mathematics, 2009, 61, 159-179.	0.5	20
32	Bayesian Model Discrimination and Bayes Factors for Linear Gaussian State Space Models. Journal of the Royal Statistical Society Series B: Methodological, 1995, 57, 237-246.	0.8	19
33	Efficient Bayesian parameter estimation. , 2004, , 123-151.		18
34	How do changes in monetary policy affect bank lending? An analysis of Austrian bank data. Journal of Applied Econometrics, 2006, 21, 275-305.	1.3	17
35	Bayesian treatment effects models with variable selection for panel outcomes with an application to earnings effects of maternity leave. Journal of Econometrics, 2016, 193, 234-250.	3.5	15
36	Generalized Mixtures of Finite Mixtures and Telescoping Sampling. Bayesian Analysis, 2021, 16, .	1.6	13

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37	A Dynamic Changepoint Model for Detecting the Onset of Growth in Bacteriological Infections. Journal of the Royal Statistical Society Series C: Applied Statistics, 1994, 43, 625.	0.5	10
38	Estimating models based on Markov jump processes given fragmented observation series. AStA Advances in Statistical Analysis, 2009, 93, 403-425.	0.4	8
39	A censored random coefficients model for the detection of zero willingness to pay. Quantitative Marketing and Economics, 2012, 10, 259-281.	0.7	8
40	Mothers' Long-Run Career Patterns after First Birth. Journal of the Royal Statistical Society Series A: Statistics in Society, 2016, 179, 707-725.	0.6	8
41	Bayesian testing for non-linearity in volatility modeling. Computational Statistics and Data Analysis, 2006, 51, 2029-2042.	0.7	6
42	Neural Network Models for Conditional Distribution Under Bayesian Analysis. Neural Computation, 2008, 20, 504-522.	1.3	6
43	Efficient MCMC for Binomial Logit Models. ACM Transactions on Modeling and Computer Simulation, 2013, 23, 1-21.	0.6	6
44	Analysing plant closure effects using time-varying mixture-of-experts Markov chain clustering. Annals of Applied Statistics, 2018, 12, .	0.5	6
45	Bayesian Inference in the Multinomial Logit Model. Austrian Journal of Statistics, 2016, 41, .	0.2	6
46	How many data clusters are in the Galaxy data set?. Advances in Data Analysis and Classification, 2022, 16, 325-349.	0.9	5
47	Unobserved Preference Changes in Conjoint Analysis. SSRN Electronic Journal, 0, , .	0.4	5
48	Comment on article by RydÃ©n. Bayesian Analysis, 2008, 3, .	1.6	4
49	Keeping the balanceâ€"Bridge sampling for marginal likelihood estimation in finite mixture, mixture of experts and Markov mixture models. Brazilian Journal of Probability and Statistics, 2019, 33, .	0.1	4
50	Spying on the prior of the number of data clusters and the partition distribution in Bayesian cluster analysis. Australian and New Zealand Journal of Statistics, 2022, 64, 205-229.	0.4	4
51	Analysis of Exchange Rates via Multivariate Bayesian Factor Stochastic Volatility Models. Springer Proceedings in Mathematics and Statistics, 2014, , 181-185.	0.1	3
52	Capturing Unobserved Consumer Heterogeneity Using the Bayesian Heterogeneity Model. , 2005, , 57-70.		1
53	Non-linear Volatility Modeling in Classical and Bayesian Frameworks with Applications to Risk Management. , 2005, , 73-98.		0
54	Factor-augmented Bayesian treatment effects models for panel outcomes. Econometrics and Statistics, 2022, , .	0.4	0