Mike So

List of Publications by Year
in descending order

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95	2,030	304602	315616
papers	citations	22 h-index	38 g-index

98	98	98	1153
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	On a threshold heteroscedastic model. International Journal of Forecasting, 2006, 22, 73-89.	3.9	179
2	Research Noteâ€"Applying the Randomized Response Technique to Elicit Truthful Responses to Sensitive Questions in IS Research: The Case of Software Piracy Behavior. Information Systems Research, 2010, 21, 941-959.	2.2	146
3	Empirical analysis of GARCH models in value at risk estimation. Journal of International Financial Markets, Institutions and Money, 2006, 16, 180-197.	2.1	112
4	Impacts of the COVID-19 pandemic on financial market connectedness. Finance Research Letters, 2021, 38, 101864.	3.4	105
5	Asymmetrical reaction to US stock-return news: evidence from major stock markets based on a double-threshold model. Journal of Economics and Business, 2003, 55, 487-502.	1.7	98
6	A threshold stochastic volatility model. Journal of Forecasting, 2002, 21, 473-500.	1.6	87
7	A Stochastic Volatility Model with Markov Switching. Journal of Business and Economic Statistics, 1998, 16, 244.	1.8	57
8	Visualizing COVID-19 pandemic risk through network connectedness. International Journal of Infectious Diseases, 2020, 96, 558-561.	1.5	57
9	Higher Education during the Pandemic: The Predictive Factors of Learning Effectiveness in COVID-19 Online Learning. Education Sciences, 2021, 11, 446.	1.4	52
10	A review of threshold time series models in finance. Statistics and Its Interface, 2011, 4, 167-181.	0.2	47
11	Vine-copula GARCH model with dynamic conditional dependence. Computational Statistics and Data Analysis, 2014, 76, 655-671.	0.7	41
12	A Bayesian threshold nonlinearity test for financial time series. Journal of Forecasting, 2005, 24, 61-75.	1.6	38
13	Comparison of nonnested asymmetric heteroskedastic models. Computational Statistics and Data Analysis, 2006, 51, 2164-2178.	0.7	35
14	Estimation of multiple period expected shortfall and median shortfall for risk management. Quantitative Finance, 2012, 12, 739-754.	0.9	35
15	Volatility forecasting with double Markov switching GARCH models. Journal of Forecasting, 2009, 28, 681-697.	1.6	31
16	Explaining the Misuse of Information Systems Resources in the Workplace: A Dual-Process Approach. Journal of Business Ethics, 2015, 131, 209-225.	3.7	29
17	Factors for Sustainable Online Learning in Higher Education during the COVID-19 Pandemic. Sustainability, 2021, 13, 5038.	1.6	28
18	Improving Self-Care in Patients With Coexisting Type 2 Diabetes and Hypertension by Technological Surrogate Nursing: Randomized Controlled Trial. Journal of Medical Internet Research, 2020, 22, e16769.	2.1	28

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19	Bayesian mixture of autoregressive models. Computational Statistics and Data Analysis, 2008, 53, 38-60.	0.7	26
20	Detecting early signals of COVID-19 global pandemic from network density. Journal of Travel Medicine, 2020, 27, .	1.4	26
21	A longitudinal examination of tablet self-management technology acceptance by patients with chronic diseases: Integrating perceived hand function, perceived visual function, and perceived home space adequacy with the TAM and TPB. Applied Ergonomics, 2022, 100, 103667.	1.7	25
22	An Empirical Study of Volatility in Seven Southeast Asian Stock Markets Using ARV Models. Journal of Business Finance and Accounting, 1997, 24, 261-276.	1.5	24
23	HEAVYâ€TAILEDâ€DISTRIBUTED THRESHOLD STOCHASTIC VOLATILITY MODELS IN FINANCIAL TIME SERIES. Australian and New Zealand Journal of Statistics, 2008, 50, 29-51.	0.4	24
24	Pandemic risk of COVID-19 outbreak in the United States: An analysis of network connectedness with air travel data. International Journal of Infectious Diseases, 2021, 103, 97-101.	1.5	24
25	Multivariate modelling of the autoregressive random variance process. Journal of Time Series Analysis, 1997, 18, 429-446.	0.7	23
26	Subset threshold autoregression. Journal of Forecasting, 2003, 22, 49-66.	1.6	23
27	On topological properties of COVID-19: predicting and assessing pandemic risk with network statistics. Scientific Reports, 2021, 11, 5112.	1.6	23
28	Learning from work-from-home issues during the COVID-19 pandemic: Balance speaks louder than words. PLoS ONE, 2022, 17, e0261969.	1.1	23
29	Long-term memory in stock market volatility. Applied Financial Economics, 2000, 10, 519-524.	0.5	22
30	Measuring angle of progression by transperineal ultrasonography to predict successful instrumental and cesarean deliveries during prolonged second stage of labor. International Journal of Gynecology and Obstetrics, 2019, 144, 192-198.	1.0	22
31	A multivariate long memory stochastic volatility model. Physica A: Statistical Mechanics and Its Applications, 2006, 362, 450-464.	1.2	21
32	ASSESSING AND TESTING FOR THRESHOLD NONLINEARITY IN STOCK RETURNS. Australian and New Zealand Journal of Statistics, 2005, 47, 473-488.	0.4	20
33	Analysis of travel restrictions for COVID-19 control in Latin America through network connectedness. Journal of Travel Medicine, 2020, 27, .	1.4	20
34	Financial Network Connectedness and Systemic Risk During the COVID-19 Pandemic. Asia-Pacific Financial Markets, 2021, 28, 649-665.	1.3	19
35	An empirical evaluation of fat-tailed distributions in modeling financial time series. Mathematics and Computers in Simulation, 2008, 77, 96-108.	2.4	18
36	Applying the Randomized Response Technique in Business Ethics Research: The Misuse of Information Systems Resources in the Workplace. Journal of Business Ethics, 2018, 151, 195-212.	3.7	17

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37	Asking Sensitive Questions Using the Randomized Response Approach in Public Health Research: An Empirical Study on the Factors of Illegal Waste Disposal. International Journal of Environmental Research and Public Health, 2019, 16, 970.	1.2	17
38	Analyzing Cross-country Pandemic Connectedness During COVID-19 Using a Spatial-Temporal Database: Network Analysis. JMIR Public Health and Surveillance, 2021, 7, e27317.	1.2	16
39	Asymmetric response and interaction of U.S. and local news in financial markets. Applied Stochastic Models in Business and Industry, 2005, 21, 273-288.	0.9	15
40	A threshold factor multivariate stochastic volatility model. Journal of Forecasting, 2009, 28, 712-735.	1.6	15
41	Bayesian analysis of tail asymmetry based on a threshold extreme value model. Computational Statistics and Data Analysis, 2014, 71, 568-587.	0.7	15
42	Robo-Advising Risk Profiling through Content Analysis for Sustainable Development in the Hong Kong Financial Market. Sustainability, 2021, 13, 1306.	1.6	15
43	Miscellanea. Time series with additive noise. Biometrika, 1999, 86, 474-482.	1.3	13
44	Bayesian Unit-Root Testing in Stochastic Volatility Models. Journal of Business and Economic Statistics, 1999, 17, 491.	1.8	12
45	Stress testing correlation matrices for risk management. North American Journal of Economics and Finance, 2013, 26, 310-322.	1.8	12
46	Stochastic Covariance Models. Journal of the Japan Statistical Society, 2013, 43, 127-162.	0.1	12
47	Dynamic seasonality in time series. Computational Statistics and Data Analysis, 2014, 70, 212-226.	0.7	11
48	A Bayesian hierarchical model for spatial extremes with multiple durations. Computational Statistics and Data Analysis, 2016, 95, 39-56.	0.7	11
49	Bayesian Unit-Root Testing in Stochastic Volatility Models. Journal of Business and Economic Statistics, 1999, 17, 491-496.	1.8	10
50	Forecasting Intraday Volatility and Value-at-Risk with High-Frequency Data. Asia-Pacific Financial Markets, 2013, 20, 83-111.	1.3	10
51	Statistical inference for conditional quantiles in nonlinear time series models. Journal of Econometrics, 2015, 189, 457-472.	3.5	10
52	A GARCH Model with Artificial Neural Networks. Information (Switzerland), 2020, 11, 489.	1.7	10
53	Organizational Information Security Management for Sustainable Information Systems: An Unethical Employee Information Security Behavior Perspective. Sustainability, 2020, 12, 3163.	1.6	10
54	Dynamic Network Analysis of COVID-19 with a Latent Pandemic Space Model. International Journal of Environmental Research and Public Health, 2021, 18, 3195.	1.2	10

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55	On the predictive power of network statistics for financial risk indicators. Journal of International Financial Markets, Institutions and Money, 2021, 75, 101420.	2.1	10
56	Asymmetric Return and Volatility Responses to Composite News from Stock Markets. Multinational Finance Journal, 2007, 11, 179-210.	0.5	10
57	Bayesian analysis of nonlinear and non-Gaussian state space models via multiple-try sampling methods. Statistics and Computing, 2006, 16, 125-141.	0.8	9
58	A multivariate threshold stochastic volatility model. Mathematics and Computers in Simulation, 2008, 79, 306-317.	2.4	9
59	Multivariate <scp>GARCH</scp> Models with Correlation Clustering. Journal of Forecasting, 2012, 31, 443-468.	1.6	9
60	Developing a Typological Theory Using a Quantitative Approach: A Case of Information Security Deviant Behavior. Communications of the Association for Information Systems, 0, 37, .	0.7	9
61	Efficient estimation of high-dimensional dynamic covariance by risk factor mapping: Applications for financial risk management. Journal of Econometrics, 2022, 227, 151-167.	3.5	9
62	Assessing systemic risk in financial markets using dynamic topic networks. Scientific Reports, 2022, 12, 2668.	1.6	9
63	Dynamic Modeling of Tail Risk: Applications to China, Hong Kong and Other Asian Markets. Asia-Pacific Financial Markets, 2009, 16, 183-210.	1.3	8
64	Are travel restrictions helpful to control the global COVID-19 outbreak?. Travel Medicine and Infectious Disease, 2021, 41, 102021.	1.5	8
65	Model selection of a switching mechanism for financial time series. Applied Stochastic Models in Business and Industry, 2016, 32, 836-851.	0.9	7
66	Bayesian randomized response technique with multiple sensitive attributes: The case of information systems resource misuse. Annals of Applied Statistics, 2018, 12, .	0.5	7
67	Quantile forecasting based on a bivariate hysteretic autoregressive model with GARCH errors and time â€varying correlations. Applied Stochastic Models in Business and Industry, 2019, 35, 1301-1321.	0.9	7
68	Estimating the dependence of mixed sensitive response types in randomized response technique. Statistical Methods in Medical Research, 2020, 29, 894-910.	0.7	7
69	Volatility and dynamic dependence modeling: Review, applications, and financial risk management. Wiley Interdisciplinary Reviews: Computational Statistics, 2022, 14, e1567.	2.1	7
70	A Monte Carlo Markov chain algorithm for a class of mixture time series models. Statistics and Computing, 2011, 21, 69-81.	0.8	6
71	Long Memory and Asymmetry for Matrix-Exponential Dynamic Correlation Processes. Journal of Time Series Econometrics, 2015, 7, .	0.4	6
72	Bayesian spatialâ€“temporal modeling of air pollution data with dynamic variance and leptokurtosis. Spatial Statistics, 2018, 26, 1-20.	0.9	6

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73	Stochastic actorâ€oriented modelling of the impact of COVIDâ€19 on financial network evolution. Stat, 2021, 10, e408.	0.3	6
74	On hysteretic vector autoregressive model with applications. Journal of Statistical Computation and Simulation, 2019, 89, 191-210.	0.7	5
75	Dynamic Relationship among Intraday Realized Volatility, Volume and Number of Trades. Asia-Pacific Financial Markets, 2011, 18, 291-317.	1.3	4
76	Threshold variable selection of asymmetric stochastic volatility models. Computational Statistics, 2013, 28, 2415-2447.	0.8	4
77	A Latent Space Modeling Approach to Interfirm Relationship Analysis. ACM Transactions on Management Information Systems, 2021, 12, 1-44.	2.1	4
78	Predicting standardized absolute returns using rolling-sample textual modelling. PLoS ONE, 2021, 16, e0260132.	1.1	4
79	Persistent symptoms after SARS-CoV-2 infection: Long-term implications for health and quality of life. Lancet Regional Health - Europe, The, 2022, 17, 100373.	3.0	4
80	Modelling financial time series with threshold nonlinearity in returns and trading volume. Applied Stochastic Models in Business and Industry, 2007, 23, 319-338.	0.9	3
81	On the performance of the Bayesian composite likelihood estimation of max-stable processes. Journal of Statistical Computation and Simulation, 2017, 87, 2869-2881.	0.7	3
82	EMPIRICAL ANALYSIS OF BITCOIN PRICES USING THRESHOLD TIME SERIES MODELS. Annals of Financial Economics, 2018, 13, 1850017.	1.2	3
83	Predicting the burden of family caregivers from their individual characteristics. Informatics for Health and Social Care, 2021, , 1-12.	1.4	3
84	Stochastic Multivariate Mixture Covariance Model. Journal of Forecasting, 2017, 36, 139-155.	1.6	2
85	Multivariate modelling of spatial extremes based on copulas. Journal of Statistical Computation and Simulation, 2018, 88, 2404-2424.	0.7	2
86	An Empirical Study of Applying Statistical Disclosure Control Methods to Public Health Research. International Journal of Environmental Research and Public Health, 2019, 16, 4519.	1.2	2
87	Quasiâ€maximum likelihood estimation of conditional autoregressive Wishart models. Journal of Time Series Analysis, 2021, 42, 271-294.	0.7	2
88	Vine copula statistical disclosure control for mixed-type data. Computational Statistics and Data Analysis, 2022, 176, 107561.	0.7	2
89	A simulation smoother for long memory time series with correlated and heteroskedastic additive noise. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 388-399.	0.6	1
90	Statistical disclosure control for continuous variables using an extended skewâ€t copula. Applied Stochastic Models in Business and Industry, 2022, 38, 96-115.	0.9	1

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91	A Multivariate Randomized Response Model for Sensitive Binary Data. Econometrics and Statistics, 2022, , .	0.4	1
92	Identifying the Big Shotsâ€"A Quantile-Matching Way in the Big Data Context. ACM Transactions on Management Information Systems, 2022, 13, 1-30.	2.1	1
93	Regularization of Bayesian quasi-likelihoods constructed from complex estimating functions. Computational Statistics and Data Analysis, 2020, 150, 106977.	0.7	0
94	Dynamic covariance modeling with artificial neural networks. Communications in Statistics Case Studies Data Analysis and Applications, 2022, 8, 15-42.	0.3	0
95	Dynamic Causality Analysis of COVID-19 Pandemic Risk and Oil Market Changes. Journal of Risk and Financial Management, 2022, 15, 240.	1.1	0