Thomas Fung

List of Publications by Year
in descending order

20 papers	284 citations	1040056 9 h-index	888059 17 g-index
20 all docs	20 docs citations	20 times ranked	223 citing authors

#	Article	IF	Citations
1	Consistent second-order discrete kernel smoothing using dispersed Conwayâ€“Maxwellâ€“Poisson kernels. Computational Statistics, 2022, 37, 551-563.	1.5	5
2	Tail asymptotics for the bivariate equi-skew generalized hyperbolic distribution and its Variance-Gamma special case. Statistics and Probability Letters, 2021, 178, 109182.	0.7	2
3	The impact of the COVID-19, social distancing, and movement restrictions on crime in NSW, Australia. Crime Science, 2021, 10, 24.	2.8	6
4	STATISTICS: YOUR TICKET TO ANYWHERE. Statistics Education Research Journal, 2020, 19, 11-20.	0.8	1
5	Quantile Function Expansion Using Regularly Varying Functions. Methodology and Computing in Applied Probability, 2018, 20, 1091-1103.	1.2	3
6	Tail asymptotics for the bivariate skew normal. Journal of Multivariate Analysis, 2016, 144, 129-138.	1.0	10
7	The Deviance Information Criterion in Comparison of Normal Mixing Models. International Statistical Review, 2014, 82, 411-421.	1.9	1
8	Convergence rate to a lower tail dependence coefficient of a skew-<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si15.gif" display="inline" overflow="scroll"><mml:mi>t</mml:mi></mml:math>distribution. Journal of Multivariate Analysis, 2014, 128, 62-72.	1.0	9
9	Contaminated Varianceâ€“Mean mixing model. Computational Statistics and Data Analysis, 2013, 67, 258-267.	1.2	0
10	Rate of Decay of the Tail Dependence Coefficient for the Skew t Distribution. Sri Lankan Journal of Applied Statistics, 2012, 12, 27.	0.3	1
11	Tail dependence and skew distributions. Quantitative Finance, 2011, 11, 327-333.	1.7	9
12	Pyogenic liver abscess: An audit of 10 yearsâ€™ experience. World Journal of Gastroenterology, 2011, 17, 1622.	3.3	134
13	Autocorrelation Functions. International Statistical Review, 2011, 79, 255-271.	1.9	13
14	The bivariate normal copula function is regularly varying. Statistics and Probability Letters, 2011, 81, 1670-1676.	0.7	11
15	Tail dependence for two skew distributions. Statistics and Probability Letters, 2010, 80, 784-791.	0.7	28
16	Extending the multivariate generalised <mml:math altimg="si8.gif" display="inline" overflow="scroll" xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd" xmlns:sb="http://www.elsevier.com/xml/common/struct-bib/dtd" xmlns:ce=". Journal of Multivariate A	1.0	11
17	Modelling and Estimation for Bivariate Financial Returns. International Statistical Review, 2010, 78, 117-133.	1.9	20
18	A characterisation of scale mixtures of the uniform distribution. Statistics and Probability Letters, 2008, 78, 2883-2888.	0.7	5

#	Article	IF	Citations
19	Tailweight, quantiles and kurtosis: A study of competing distributions. Operations Research Letters, 2007, 35, 448-454.	0.7	14
20	Continuity corrections for integer-valued saddlepoint approximations. Statistics and Probability Letters, 2006, 76, 1465-1469.	0.7	1