Edward Mh Lin

List of Publications by Year
in descending order

16 papers	315 citations	1039880 9 h-index	996849 15 g-index
16 all docs	16 docs citations	16 times ranked	287 citing authors

#	Article	IF	Citations
1	Bayesian quantile forecasting via the realized hysteretic GARCH model. Journal of Forecasting, 2022, 41, 1317-1337.	1.6	6
2	Bank systemic risk and CEO overconfidence. North American Journal of Economics and Finance, 2020, 54, 100946.	1.8	17
3	Behavioral data-driven analysis with Bayesian method for risk management of financial services. International Journal of Production Economics, 2020, 228, 107737.	5.1	17
4	Systemic risk, financial markets, and performance of financial institutions. Annals of Operations Research, 2018, 262, 579-603.	2.6	71
5	Systemic risk, interconnectedness, and non-core activities in Taiwan insurance industry. International Review of Economics and Finance, 2018, 55, 273-284.	2.2	23
6	Tolerances of Customersâ€™ Requirements: A Review of Current Researches. Procedia CIRP, 2018, 72, 1208-1213.	1.0	6
7	Bayesian Assessment of Dynamic Quantile Forecasts. Journal of Forecasting, 2016, 35, 751-764.	1.6	4
8	Bayesian estimation and inference for log-ACD models. Computational Statistics, 2016, 31, 25-48.	0.8	4
9	Doubly Constrained Factor Models with Applications. Statistica Sinica, 2016, , .	0.2	1
10	Inference of Seasonal Longâ€memory Time Series with Measurement Error. Scandinavian Journal of Statistics, 2015, 42, 137-154.	0.9	7
11	Bivariate asymmetric GARCH models with heavy tails and dynamic conditional correlations. Quantitative Finance, 2014, 14, 1297-1313.	0.9	13
12	Bayesian estimation of smoothly mixing time-varying parameter GARCH models. Computational Statistics and Data Analysis, 2014, 76, 194-209.	0.7	4
13	Forecasting volatility with asymmetric smooth transition dynamic range models. International Journal of Forecasting, 2012, 28, 384-399.	3.9	29
14	Bayesian Forecasting for Financial Risk Management, Pre and Post the Global Financial Crisis. Journal of Forecasting, 2012, 31, 661-687.	1.6	38
15	Volatility forecasting with double Markov switching GARCH models. Journal of Forecasting, 2009, 28, 681-697.	1.6	31
16	Volatility forecasting using threshold heteroskedastic models of the intra-day range. Computational Statistics and Data Analysis, 2008, 52, 2990-3010.	0.7	44