Journal Article/s

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2012

1. **Chen* C.W.S.**, Gerlach, R., Hwang, RBK and McAleer, M (2012) Forecasting Value-at-Risk using nonlinear regression quantiles and the intra-day range, *International Journal of Forecasting*, DOI:10.1016/j.ijforecast.2011.12.004.

[NSC 99-2118-M-035-001-MY2, NSC96-2118-M-035-002-MY3] (2010 SSCI Economics, Rank 40/305, Management, Rank 49/144, Impact Factor 1.863)

2. **Chen* C.W.S.** and Gerlach, R. (2012) Semi-parametric quantile estimation for double threshold autoregressive models with exogenous variables and heteroskedasticity, *Computational Statistics*, accepted. [NSC 96-2118-M-035-002-MY3] (2010 SCI Statistics & Probability, Rank 91/110, Impact Factor 0.500)

3. Choy, S.T.B., **Chen*, C.W.S.**, and Lin, E.M.H. (2012) Bivariate asymmetric GARCH models with heavy tails and dynamic conditional correlations, *Quantitative Finance*, accepted. [NSC 99-2118-M-035-001-MY2, NSC96-2118-M-035-002-MY3] (2010 SSCI Business, Finance Rank 49/76, Economics Rank 185/305, Social Sciences, Mathematical Methods, Rank 34/43, Impact Factor 0.590)

4. **Chen*, C.W.S.**, Lin, S., and Yu, P.L.H. (2012) Smooth transition quantile capital asset pricing models with heteroscedasticity, *Computational Economics*, DOI: 10.1007/s10614-011-9266-y. [NSC 99-2118-M-035-001-MY2] (2010 SSCI Economics, Rank 205/305, Management, Rank 124/144, Impact Factor 0.514)

5. **Chen*, C. W. S.**, Gerlach, R., Lin, E.M.H., and Lee, W.C.W. (2012) Bayesian forecasting for financial risk management, pre and post the global financial crisis, *Journal of Forecasting*, DOI: 10.1002/for.1237 [NSC 96-2118-M-035-002-MY3] (2010 SSCI Management, Rank 112/144, Planning & Development, Rank 35/47, Impact Factor 0.655)

6. Chan, J.S.K., Lam, C.P.Y., Yu, P.L.H., Choy, S.T.B. and **Chen, C.W.S.** (2012) Bayesian conditional autoregressive geometric process model for range data, *Computational Statistics & Data Analysis*, DOI:10.1016/j.csda.2011.01.006 [NSC 96-2118-M-035-002-MY3] (2010 SCI Statistics & Probability, Rank 41/110, Computer Science Interdisciplinary Applications, Rank 56/97, Impact Factor 1.089)

7. Lin, E.M.H., **Chen*, C.W.S.**, Gerlach, R. (2/2012) Forecasting volatility with asymmetric smooth transition dynamic range models, *International Journal of Forecasting*, **28**, 384–399. [NSC 99-2118-M-035-001-MY2, NSC96-2118-M-035-002-MY3] (2010 SSCI Economics, Rank 40/305, Management, Rank 49/144, Impact Factor 1.863)

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8. **Chen*, C.W.S.**, Gerlach, R., and Liu, F.C. (11/2011) Detection of structural breaks in a time-varying heteroskedastic regression model, *Journal of Statistical Planning and Inference*, **141**, 3367-3381. [NSC 99-2118-M-035-001-MY2] (2010 SCI Statistics & Probability, Rank 72/110, Impact Factor 0.691)

9. Gerlach, R., **Chen* C.W.S.,** and Chan, N.C.Y. (10/2011) Bayesian time-varying quantile forecasting for value-at-risk in financial markets, *Journal of Business & Economic Statistics*, **29**, 481-492. [NSC 96-2118-M-035 -002 -MY3] (2010 SCI Statistics & Probability, Rank 20/110, Impact Factor 1.693)

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11. **Chen*, C. W. S.**, So, M.K.P., and Liu, F.C. (6/2011) A review of threshold time series models in finance, *Statistics and Its Interface*, **4**, 167-182. [NSC 99-2118-M-035-001-MY2] (2010 SCI Mathematical & Computational Biology, Rank 34/37, Mathematics, Interdisciplinary Applications, Rank 82/93, Impact Factor 0.474)

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[NSC 96-2118-M-035-002-MY3] and grant 07G27503 (2010 SCI Statistics & Probability, Rank 91/110, Impact Factor 0.500)

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17. **Chen* C.W.S.,** Gerlach, R., and Lin, A.M.H. (1/2010) Falling and explosive, dormant and rising markets via multiple-regime financial time series models, *Applied Stochastic Models in Business and Industry*, **26**, 28-49. [NSC 96-2118-M-035-002-MY3] (2010 SCI Statistics & Probability, Rank 60/110, Impact Factor 0.829)

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