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(A) 期刊論文

1. Ching-Kang Ing and **Mei-Hui Guo**. Optimal restricted quadratic estimator of integrated volatility. *Annals of the Institute of Statistical Mathematics*, 68(3):673–703, 2016. NSC-102-2118-M-110-002-MY2. [SCI,NSYSU] (IF: 0.768, 72/123: Statistics & Probability).
2. Ching-Kang Ing, Hai-Tang Chiou, and **Mei-Hui Guo**. Estimation of inverse autocovariance matrices for long memory processes. *Bernoulli Journal*, 22(3):1301–1330, 2016. MOST 102-2118-M-110-002-MY2. [SCI,NSYSU] (IF: 1.372, 37/123: Statistics & Probability).
3. Liang-Ching Lin, Sangyeol Lee, and **Mei-Hui Guo**. Goodness-of-fit test for the stochastic volatility models based on noisy observations. *Statistica Sinica*, 26(3):1305–1329, 2016. MOST 103-2118-M-110-003-MY2. [SCI,NSYSU] (IF: 0.838, 66/123: Statistics & Probability).
4. **Mei-Hui Guo**, Yi-Ting Guo, Chi-Jeng Wang, and Liang-Ching Lin. Assessing influential trade effects via high frequency market reactions. *Journal of Applied Statistics*, 42(7):1458–1471, 2015. MOST 102-2118-M-110-002-MY2. [SCI,NSYSU] (IF: 0.419, 109/123: Statistics & Probability).
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7. Ray-Bing Chen, **Mei-Hui Guo**, Wolfgang K. Haerdle, and Shih-Feng Huang. COPICA - independent component analysis via copula techniques. *Statistics and Computing*, 25:273–288, 2015. NSC 100-2118-M-110-003. [SCI,NSYSU] (IF: 2.028, 23/119: Statistics & Probability); (16/102: Computer Science, Theory & Methods).
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9. Liang-Ching Lin, Sangyeol Lee, and **Mei-Hui Guo**. Goodness-of-fit test for stochastic volatility models. *Journal of Multivariate Analysis*, 116:473–498, 2013. NSC 101-2118-M-110-003. [SCI,NSYSU] (IF 0.879, 57/116: Statistics & Probability).
10. Shih-Feng Huang and **Mei-Hui Guo**. Optimal multi-period quadratic risk-adjusted hedging strategy. *Journal of the Korean Statistical Society*, 42:37–49, 2012. NSC 100-2118-M-110-003. [SCI,NSYSU] (IF: 0.465, 92/116: Statistics & Probability).

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13. Shih-Feng Huang and **Mei-Hui Guo**. Dynamic programming and hedging strategies in discrete time. In *Handbook of Computational Finance*. (Edited by Jin-Chuan Duan and Wolfgang Härdle and James E. Gentle), pages 605–632. Springer, Berlin Heidelberg, 2012. [NSYSU].
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15. Cheng-Siang Wang, **Mei-Hui Guo**, Kainam Thomas Wong, and Vladimir I. Piterbarg. Fourth-order spatial correlation-coefficient across the uplink receiver’s spatial aperture - analytically derived in closed form. *IEEE Transactions on Communications*, 60:724–734, 2012. NSC 100-2118-M-110-003. [SCI,NSYSU] (IF: 1.677, 64/245: Engineering, Electrical & Electronic; 20/79: Telecommunications).
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19. Shi-Feng Huang, **Mei-Hui Guo**, and Ying-Chang Liang. Valuation of multidimensional Bermudan options. In *Applied Quantitative Finance, 2nd Edition*. (Edited by W. Hardle, N. Hautsch and L. Overbeck), pages 295–308. Springer, Berlin, 2009. NSC 94-2118-M-110-003. [NSYSU].
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21. **Mei-Hui Guo** and 應廣儀 and 王琛瑤. 十二音列樂曲的方與模型研究 -以 Webern 和 Schonberg 的樂曲為例. *中國統計學報*, 45:170–188, 2007. NSC 91-2118-M-110-003. [NSYSU].
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29. Y. J. Huang and **Mei-Hui Guo**. Fuzzy thermal placement for multichip module applications. *Fuzzy Sets & Systems*, 122:185–194, 2001. [SCI, SSCI, NSYSU].
30. Z. D. Bai and **Mei-Hui Guo**. A paradox in least squares estimation of linear regression models. *Statistics and Probability Letters*, 42:167–174, 1999. [SCIE, NSYSU].
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32. 郭美惠, 沈志強. 虛無假設為平穩, 對立假設為單根的拉格朗日乘子檢定統計量. *中國統計學報*, 35:227–247, 1997. [NSYSU].
33. 郭美惠, 羅夢娜, 白志東, 陳宏天, 謝凱生. 心電圖中 P-R 區間的統計分析與模型的建立. *中國統計學報*, 35:1–25, 1997. [NSYSU].
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36. **Mei-Hui Guo** and Joseph D. Petrucci. On the null recurrence and transience of a first order SETAR model. *Journal of Applied Probability*, 28:584–592, 1991. [SCI].

## (B) 專書及其他著作

1. Inchi Hu, **Mei-Hui Guo**, and Shih-Feng Huang. Efficient importance sampling for expected shortfall and value at risk. 2012. Submitted.
2. Sangyeol Lee and **Mei-Hui Guo**. A control chart for diffusion parameter of sde models. 2011. Submitted.
3. Wan-Ping Hung, Mong-Na Lo Huang, and **Mei-Hui Guo**. Surgical operating time modeling and combinations for scheduling with mixture lognormal distributions. 2011. Submitted.

4. Liang-Ching Lin and **Mei-Hui Guo**. Minimum variance unbiased estimator of integrated volatility in stochastic volatility models. 2011. Submitted.
5. **Mei-Hui Guo**. *Inference for nonlinear time series*. Ph. D. thesis, Dept. of Mathematics, Univ. of Maryland, U.S.A., 1989.