

ARTICLES			
SP	AUTHOR	YEAR	TITLE
RA	Du Plessis, JL	1996	DU PLESSIS, JL, & VAN DER MERWE, AJ. Bayesian Calibration in Meat Science Research-Estimation of the pH in Postmortem Muscle, <i>Journal of Statistical Computation and Simulation</i> 19 , (1996) 539--552.
RA	Du Plessis, JL	1996	DU PLESSIS, JL, & VAN DER MERWE, AJ. A Bayesian Approach to Selection and Ranking Procedures. The Unequal Variance Case. <i>TEST</i> 5 (2) (1996) 1--21
RA	Venter, JH	1996	VENTER, JH. & Steel, SJ. "A hypothesis testing approach towards identifying active contrasts". <i>Technometrics</i> 38 (2), (1996). 161-168.
RA	Venter, JH	1996	VENTER, JH. & Steel, SJ. "Finding multiple abrupt change points". <i>Computational Statistics and Data Analysis</i> 22 , (1996), 481-504.
RA	Du Plessis, JL	1997	DU PLESSIS, J L, VAN DER MERWE, AJ, VAN DER MERWE, CA & MULLER, MAE. A Bayesian solution to the Behrens-Fisher problem using Monte Carlo simulation techniques. <i>S. A. Statistical Journal</i> , 31 no.2, (1997) 299-330.
RA	Venter, JH	1997	VENTER, JH. & Snyman, JLJ "Linear model selection based on risk estimation". <i>Annals Inst. Statist. Math.</i> 49 (2), (1997), 321-340.
RA	Venter, JH	1999	VENTER, JH & VILJOEN, H. Identifying multiple discordant observations: a computer intensive approach. <i>Computational Statistics & Data Analysis</i> , 29 , (1999) 261-273.
RA	Du Plessis, JL	2000	TALJAARD M, VAN RENSBURG PHJJ & DU PLESSIS JL. Die voorkoms van depressie by buitepatiënte skisofrenielyers. <i>Geneeskunde</i> 2000; 42 (3): 6-9.
RA	Pretorius, PD	2000	PRETORIUS, PD, DE WET AG & VENTER, JH, An adaptive summarizing control chart, <i>Intern. J. of Computers, Systems and Signals</i> 1 (1) (2000), 58—72.
RA	Venter, JH	2000	PRETORIUS, PD, DE WET AG & VENTER, JH, An adaptive summarizing control chart, <i>Intern. J. of Computers, Systems and Signals</i> 1 (1) (2000), 58—72.
RA	De Jongh, PJ	2002	DE JONGH, P.J. , DE WET, T. and CLOETE, G.S. (2002) Combining Vasicek and Robust Estimators for Forecasting Systematic Risk.. <i>Investment Analysts Journal</i> 55 , 37 - 44.
RA	De Jongh, PJ	2002	VENTER, J.H. and DE JONGH, P.J. (2002) Risk Estimation using the Normal Inverse Gaussian Distribution.. <i>The Journal of Risk</i> 4 , 1 - 18.
RA	Du Plessis, JL	2002	DU PLESSIS, JL. & SWANEPOEL, JWH. (2002) An analysis of financial ratios of listed South African industrial companies. <i>Management Dynamics</i> , 11 (1) p7.
RA	Venter, JH	2002	VENTER, J.H. and DE JONGH, P.J. (2002) Risk Estimation using the Normal Inverse Gaussian Distribution.. <i>The Journal of Risk</i> , 4 , 1 - 18.
RA	Venter, JH	2002	VENTER, JH., & VILJOEN, H. (2002) Identifying multivariate discordant observations: a computer intensive approach. <i>Computational statistics and Data analysis</i> , 40 , 159--172
RA	De Jongh, PJ	2003	DE JONGH, P.J. and DE WET, T. (2003) Small sample performance of extreme regression quantiles. <i>South African Statistical Journal</i> 37 , 79--103.

RA	Kruger, MF	2003	KRUGER, M.F. & HATTINGH, J.M., A partitioning scheme for solving the 0-1 knapsack problem, Operations Research in South Africa 2003 (ORION), Fatti LP (Editor). Vol. 19, p 33 - 52, ISBN 0529-191 X
RA	Venter, JH	2003	ELLIS, S.M. , STEYN, H.S. and VENTER, J.H. (2003) Fitting a Pareto-Normal-Pareto distribution to the residuals of financial data.. Computational Statistics 18 , 477 - 491.
RA	De Jongh, PJ	2004	VENTER, JH & DE JONGH, P.J., Selecting an innovation distribution for Garch models to improve efficiency of risk and volatility estimation, The Journal of Risk 6 , 27--52.
RA	De Jongh, PJ	2004	DE JONGH, P.J. , DE WET, T. en VAN DEVENTER, P.J.U., Saddlepoint approximations for the distribution of regression quantiles, South African Statistical Journal 38 , 59--78.
RA	Pretorius, PD	2004	PAYNE, GO; PRETORIUS, JHC & PRETORIUS, PD. An Operations Research approach to the electrical transmission network forecasting. Transactions of the South African Institute of Electrical Engineers, 95(3) (2004), p 155-160.
RA	Venter, JH	2004	VENTER, JH & DE JONGH, P.J., Selecting an innovation distribution for Garch models to improve efficiency of risk and volatility estimation, The Journal of Risk 6 , 27--52.
RA	De Jongh, PJ	2005	VENTER, J.H., DE JONGH, P.J. & GRIEBENOW, G. Nig-GARCH models based on open, close, high and low prices. South African Statistical Journal. Vol 39(2). (SA ISSN 0038-271X)
RA	Pretorius, PD	2005	Pretorius, PD & Pretorius, A.M.C. (2005). Predicting the success rate of engineering students. Proceedings of the International Conference on Engineering Education, 2005, 219-223 (ISSN 1562-3580).
RA	Venter, JH	2005	VENTER, J.H., DE JONGH, P.J. & GRIEBENOW, G. Nig-GARCH models based on open, close, high and low prices. South African Statistical Journal. Vol 39(2). (SA ISSN 0038-271X)
RA	Venter, JH, De Jongh, PJ & Griebenow, G	2006	VENTER, JH., DE JONGH, PJ & GRIEBENOW, G. (2006). GARCH-type volatility models based on Brownian inverse Gaussian intra-day return processes. The Journal of Risk, Vol 8 no 4, pp 97-117.
RA	Venter, JH & De Jongh, DCJ	2006	VENTER, JH & DEJONGH, DCJ. (2006) Extending the Ekop model to estimate the probability of informed trading. J.Stud.Econ.Econometrics, 2006, 30(2), pp 25-40
RA	Venter, JH & De Jongh, DCJ	2006	VENTER, JH & DE JONGH, DCJ. (2006). Further extensions of the Ekop model. J. Stud. Econ.Econometrics, 2006, 30(2) pp 41-59
RA	PAGEL, IM, DE JONGH, PJ & VENTER, JH.	2007	PAGEL, IM., DE JONGH, PJ & VENTER, JH. (2007). An introduction to realized volatility. Investment Analysts Journal, no 65 2007.
RA	Venter, JH & De Jongh, PJ	2007	VENTER, JH. & DE JONGH, PJ. (2007). Normal Mean Variance Mixture GARCH Models. Journal of Empirical Finance. (Submitted)
RA	Venter, JH en de Jongh, PJ	2007	VENTER, JH & DE JONGH, PJ (2007). Article "Selecting an innovation distribution for GARCH models to improve efficiency of risk and volatility estimation" from the Journal of Risk, Volume 6, selected to be published in book "The Value-at-Risk Reference"

RA	Pagel, IM., de Jongh, PJ & Venter, JH.	2007	PAGEL, IM., DE JONGH, PJ & VENTER, JH. (2007). An introduction to realized colatility. Investment Analysts Journal. No 65 2007.
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RA	Venter, JH & Styger, P	2008	VENTER, JH & STYGER, P. (2008), Structural default models applied to South African banks. Journal for Studies in Economics and Econometrics. Vol 32(1), pp 1-21. ISBN: 0379-6205
RA	De Jongh, PJ	2008	DE JONGH, PJ. (2008). Ekonomiese modelle in finansiële risiko. Die Suid-Afrikaanse Tydskrif vir Natuurwetenskap en Tegnologie. 27(3), pp57-75
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RA	De Waal A, du Toit JV, de la Rey T	2009	De Waal A, du Toit JV, de la Rey T (2010)- A flexible generalized link function for credit scoring. Proceedings at the Credit Scoring & Credit Control XI, August 2009, University of Edinburgh Management School, Scotland.
RA	Mashele, P	2010	Mashele, P (2010) - The Generalized Functions of the Second Kind for General Exponential Weights - Quaestiones Mathematicae, Vol. 33, p 477-484
RA	Raubenheimer H, Kruger MF	2010	Raubenheimer H, Kruger MF (2010) - Generating interest rate scenarios for fixed income portfolio optimisation - South African Statistical Journal - p 1-42
RA	Raubenheimer H, Kruger M	2010	Raubenheimer H, Kruger M (2010) - A stochastic programming approach to integrated asset and liability management of insurance products with guarantees - Accepted for publication in the South African Actuarial Journal, Volume 10
RA	Mashele, P	2010	Mashele, HP(2010) - Application of Mhaskar-Prestin operators to the convergence of orthonormal expansions - Mathematischen Nachrichten - 283[8]) p 1155-1170