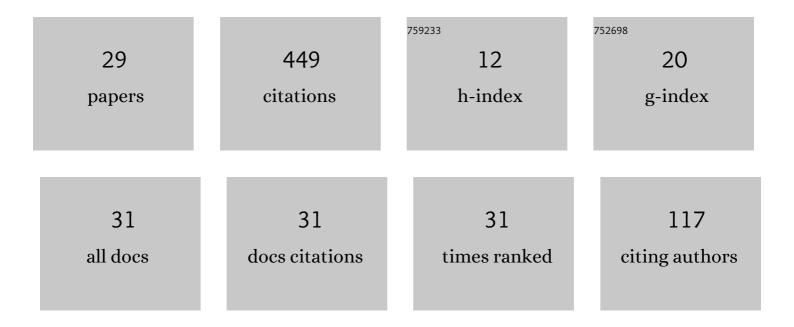
Yasutaka Shimizu

List of Publications by Year in descending order

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VASIITAKA SHIMIZII

#	Article	IF	CITATIONS
1	Estimation of Parameters for Diffusion Processes with Jumps from Discrete Observations. Statistical Inference for Stochastic Processes, 2006, 9, 227-277.	0.6	103
2	Non-parametric estimation of the Gerber–Shiu function for the Wiener–Poisson risk model. Scandinavian Actuarial Journal, 2012, 2012, 56-69.	1.7	38
3	M-Estimation for Discretely Observed Ergodic Diffusion Processes with Infinitely Many Jumps. Statistical Inference for Stochastic Processes, 2006, 9, 179-225.	0.6	36
4	Least squares estimators for discretely observed stochastic processes driven by small Lévy noises. Journal of Multivariate Analysis, 2013, 116, 422-439.	1.0	34
5	Estimating Gerber–Shiu functions from discretely observed Lévy driven surplus. Insurance: Mathematics and Economics, 2017, 74, 84-98.	1.2	29
6	Least squares estimators for stochastic differential equations driven by small Lévy noises. Stochastic Processes and Their Applications, 2017, 127, 1475-1495.	0.9	27
7	A new aspect of a risk process and its statistical inference. Insurance: Mathematics and Economics, 2009, 44, 70-77.	1.2	26
8	Potential measures for spectrally negative Markov additive processes with applications in ruin theory. Insurance: Mathematics and Economics, 2014, 59, 11-26.	1.2	20
9	On a Generalization from Ruin to Default in a Lévy Insurance Risk Model. Methodology and Computing in Applied Probability, 2013, 15, 773-802.	1.2	16
10	Density Estimation of Lévy Measures for Discretely Observed Diffusion Processes with Jumps. Journal of the Japan Statistical Society, 2006, 36, 37-62.	0.1	16
11	Notes on drift estimation for certain non-recurrent diffusion processes from sampled data. Statistics and Probability Letters, 2009, 79, 2200-2207.	0.7	15
12	A Practical Inference for Discretely Observed Jump-diffusions from Finite Samples. Journal of the Japan Statistical Society, 2008, 38, 391-413.	0.1	14
13	Local asymptotic mixed normality for discretely observed non-recurrent Ornstein–Uhlenbeck processes. Annals of the Institute of Statistical Mathematics, 2012, 64, 193-211.	0.8	12
14	Functional estimation for Lévy measures of semimartingales with Poissonian jumps. Journal of Multivariate Analysis, 2009, 100, 1073-1092.	1.0	11
15	Finite-time survival probability and credit default swaps pricing under geometric Lévy markets. Insurance: Mathematics and Economics, 2013, 53, 14-23.	1.2	11
16	Threshold selection in jump-discriminant filter for discretely observed jump processes. Statistical Methods and Applications, 2010, 19, 355-378.	1.2	10
17	Asymptotically Normal Estimators of the Ruin Probability for Lévy Insurance Surplus from Discrete Samples. Risks, 2019, 7, 37.	2.4	10
18	Quadratic Type Contrast Functions for Discretely Observed Non-Ergodic Diffusion Processes. SSRN Electronic Journal, 2009, , .	0.4	5

Yasutaka Shimizu

#	Article	IF	CITATIONS
19	Estimation of parameters for discretely observed diffusion processes with a variety of rates for information. Annals of the Institute of Statistical Mathematics, 2012, 64, 545-575.	0.8	4
20	Threshold Estimation for Stochastic Processes with Small Noise. Scandinavian Journal of Statistics, 2017, 44, 951-988.	1.4	3
21	Model selection for Lévy measures in diffusion processes with jumps from discrete observations. Journal of Statistical Planning and Inference, 2009, 139, 516-532.	0.6	2
22	Dynamic risk measures for stochastic asset processes from ruin theory. Annals of Actuarial Science, 2018, 12, 249-268.	1.5	2
23	WHY DOES A HUMAN DIE? A STRUCTURAL APPROACH TO COHORT-WISE MORTALITY PREDICTION UNDER SURVIVAL ENERGY HYPOTHESIS. ASTIN Bulletin, 2021, 51, 191-219.	1.0	2
24	Edgeworth type expansion of ruin probability under Lévy risk processes in the small loading asymptotics. Scandinavian Actuarial Journal, 2014, 2014, 620-648.	1.7	1
25	Estimation of the Expected Discounted Penalty Function for Levy Insurance Risks. SSRN Electronic Journal, O, , .	0.4	1
26	Least-squares estimators based on the Adams method for stochastic differential equations with small Lévy noise. Japanese Journal of Statistics and Data Science, 2022, 5, 217-240.	1.2	1
27	Parametric inference for ruin probability in the classical risk model. Statistics and Probability Letters, 2018, 133, 28-37.	0.7	0
28	Estimation of a Concordance Probability for Doubly Censored Time-to-Event Data. Statistics in Biosciences, 2018, 10, 546-567.	1.2	0
29	Inference for Ruin Probability. SpringerBriefs in Statistics, 2021, , 59-88.	0.4	0