

Almut E D Veraart

List of Publications by Year in descending order

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Version: 2024-02-01

19
papers

200
citations

1307594

7
h-index

1125743

13
g-index

20
all docs

20
docs citations

20
times ranked

65
citing authors

#	ARTICLE	IF	CITATIONS
1	Integer-valued Trawl Processes: A Class of Stationary Infinitely Divisible Processes. <i>Scandinavian Journal of Statistics</i> , 2014, 41, 693-724.	1.4	31
2	Recent advances in ambit stochastics with a view towards tempo-spatial stochastic volatility/intermittency. <i>Banach Center Publications</i> , 0, 104, 25-60.	0.1	26
3	On stochastic integration for volatility modulated Lévy-driven Volterra processes. <i>Stochastic Processes and Their Applications</i> , 2014, 124, 812-847.	0.9	23
4	Modeling, simulation and inference for multivariate time series of counts using trawl processes. <i>Journal of Multivariate Analysis</i> , 2019, 169, 110-129.	1.0	15
5	A latent trawl process model for extreme values. <i>Journal of Energy Markets</i> , 2018, 11, 1-24.	0.1	13
6	A Lévy-driven rainfall model with applications to futures pricing. <i>AStA Advances in Statistical Analysis</i> , 2015, 99, 403-432.	0.9	12
7	Spatio-temporal Ornstein-Uhlenbeck Processes: Theory, Simulation and Statistical Inference. <i>Scandinavian Journal of Statistics</i> , 2017, 44, 46-80.	1.4	10
8	Stationary and multi-self-similar random fields with stochastic volatility. <i>Stochastics</i> , 2015, 87, 848-870.	1.1	6
9	Mixing Properties of Multivariate Infinitely Divisible Random Fields. <i>Journal of Theoretical Probability</i> , 2019, 32, 1845-1879.	0.8	5
10	On the class of distributions of subordinated Lévy processes and bases. <i>Stochastic Processes and Their Applications</i> , 2017, 127, 475-496.	0.9	4
11	A central limit theorem for the realised covariation of a bivariate Brownian semistationary process. <i>Bernoulli</i> , 2019, 25, .	1.3	4
12	Scoring predictions at extreme quantiles. <i>AStA Advances in Statistical Analysis</i> , 0, , 1.	0.9	4
13	Bridging between short-range and long-range dependence with mixed spatio-temporal Ornstein-Uhlenbeck processes. <i>Stochastics</i> , 2018, 90, 1023-1052.	1.1	3
14	Likelihood theory for the graph Ornstein-Uhlenbeck process. <i>Statistical Inference for Stochastic Processes</i> , 0, , 1.	0.6	3
15	Limit theorems for multivariate Brownian semistationary processes and feasible results. <i>Advances in Applied Probability</i> , 2019, 51, 667-716.	0.7	2
16	Limit theorems for trawl processes. <i>Electronic Journal of Probability</i> , 2021, 26, .	1.0	2
17	A weak law of large numbers for realised covariation in a Hilbert space setting. <i>Stochastic Processes and Their Applications</i> , 2022, 145, 241-268.	0.9	2
18	Asymptotic theory for the inference of the latent trawl model for extreme values. <i>Scandinavian Journal of Statistics</i> , 0, , .	1.4	1

#	ARTICLE	IF	CITATIONS
19	The Ambit Framework. Probability Theory and Stochastic Modelling, 2018, , 153-202.	0.4	0