Almut E D Veraart

List of Publications by Year
in descending order

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	A weak law of large numbers for realised covariation in a Hilbert space setting. Stochastic Processes and Their Applications, 2022, 145, 241-268.	0.9	2
2	Limit theorems for trawl processes. Electronic Journal of Probability, 2021, 26, .	1.0	2
3	Mixing Properties of Multivariate Infinitely Divisible Random Fields. Journal of Theoretical Probability, 2019, 32, 1845-1879.	0.8	5
4	A central limit theorem for the realised covariation of a bivariate Brownian semistationary process. Bernoulli, 2019, 25, .	1.3	4
5	Limit theorems for multivariate Brownian semistationary processes and feasible results. Advances in Applied Probability, 2019, 51, 667-716.	0.7	2
6	Modeling, simulation and inference for multivariate time series of counts using trawl processes. Journal of Multivariate Analysis, 2019, 169, 110-129.	1.0	15
7	Bridging between short-range and long-range dependence with mixed spatio-temporal Ornsteinâ€“Uhlenbeck processes. Stochastics, 2018, 90, 1023-1052.	1.1	3
8	A latent trawl process model for extreme values. Journal of Energy Markets, 2018, 11, 1-24.	0.1	13
9	The Ambit Framework. Probability Theory and Stochastic Modelling, 2018, , 153-202.	0.4	0
10	On the class of distributions of subordinated LÃ©vy processes and bases. Stochastic Processes and Their Applications, 2017, 127, 475-496.	0.9	4
11	Spatioâ€temporal Ornsteinâ€“Uhlenbeck Processes: Theory, Simulation and Statistical Inference. Scandinavian Journal of Statistics, 2017, 44, 46-80.	1.4	10
12	A LÃ©vy-driven rainfall model with applications to futures pricing. AStA Advances in Statistical Analysis, 2015, 99, 403-432.	0.9	12
13	Stationary and multi-self-similar random fields with stochastic volatility. Stochastics, 2015, 87, 848-870.	1.1	6
14	Integerâ€valued Trawl Processes: A Class of Stationary Infinitely Divisible Processes. Scandinavian Journal of Statistics, 2014, 41, 693-724.	1.4	31
15	On stochastic integration for volatility modulated LÃ©vy-driven Volterra processes. Stochastic Processes and Their Applications, 2014, 124, 812-847.	0.9	23
16	Recent advances in ambit stochastics with a view towards tempo-spatial stochastic volatility/intermittency. Banach Center Publications, 0, 104, 25-60.	0.1	26
17	Likelihood theory for the graph Ornstein-Uhlenbeck process. Statistical Inference for Stochastic Processes, 0, , 1.	0.6	3
18	Asymptotic theory for the inference of the latent trawl model for extreme values. Scandinavian Journal of Statistics, 0, , .	1.4	1

#	Article	IF	Citations
19	Scoring predictions at extreme quantiles. AStA Advances in Statistical Analysis, 0, , 1.	0.9	4