Joan del Castillo

List of Publications by Year
in descending order

24 papers	438 citations	933447 10 h-index	752698 20 g-index
24 all docs	24 docs citations	24 times ranked	308 citing authors

#	Article	IF	Citations
1	Overdispersed and underdispersed Poisson generalizations. Journal of Statistical Planning and Inference, 2005, 134, 486-500.	0.6	70
2	Weighted Poisson Distributions for Overdispersion and Underdispersion Situations. Annals of the Institute of Statistical Mathematics, 1998, 50, 567-585.	0.8	59
3	Measurement-Based Worst-Case Execution Time Estimation Using the Coefficient of Variation. ACM Transactions on Design Automation of Electronic Systems, 2017, 22, 1-29.	2.6	47
4	The singly truncated normal distribution: A non-steep exponential family. Annals of the Institute of Statistical Mathematics, 1994, 46, 57-66.	0.8	42
5	The Best Test of Exponentiality against Singly Truncated Normal Alternatives. Journal of the American Statistical Association, 1999, 94, 529-532.	3.1	39
6	Estimation of the generalized Pareto distribution. Statistics and Probability Letters, 2009, 79, 684-688.	0.7	37
7	Hölder andL p -estimates for the ∂̄ equation in some convex domains with real-analytic boundary. Mathematische Annalen, 1984, 269, 527-539.	1.4	28
8	Testing Departures from Gamma, Rayleigh and Truncated Normal Distributions. Annals of the Institute of Statistical Mathematics, 1997, 49, 255-269.	0.8	25
9	Likelihood inference for generalized Pareto distribution. Computational Statistics and Data Analysis, 2015, 83, 116-128.	1.2	21
10	Methods to Distinguish Between Polynomial and Exponential Tails. Scandinavian Journal of Statistics, 2014, 41, 382-393.	1.4	11
11	GLM-methods for volatility models. Statistical Modelling, 2008, 8, 263-283.	1.1	10
12	The hierarchical-likelihood approach to autoregressive stochastic volatility models. Computational Statistics and Data Analysis, 2011, 55, 248-260.	1.2	8
13	The Best Test of Exponentiality against Singly Truncated Normal Alternatives. Journal of the American Statistical Association, 1999, 94, 529.	3.1	8
14	Invariant Exponential Models Applied to Reliability Theory and Survival Analysis. Journal of the American Statistical Association, 1999, 94, 522.	3.1	7
15	Invariant Exponential Models Applied to Reliability Theory and Survival Analysis. Journal of the American Statistical Association, 1999, 94, 522-528.	3.1	6
16	THE FULL TAILS GAMMA DISTRIBUTION APPLIED TO MODEL EXTREME VALUES. ASTIN Bulletin, 2017, 47, 895-917.	1.0	6
17	Saddlepoint approximation in exponential models with boundary points. Bernoulli, 2006, 12, .	1.3	4
18	The mixture of left–right truncated normal distributions. Journal of Statistical Planning and Inference, 2009, 139, 3543-3551.	0.6	3

#	Article	IF	Citations
19	Geodesic submanifolds of statistical models with location parameters. Computational Statistics and Data Analysis, 1992, 14, 301-313.	1.2	2
20	A Reliable Statistical Analysis of the Best-Fit Distribution for High Execution Times. , 2018, , .		2
21	Efficiency and exponential models in a variance-reduction technique for dichotomous response variables. Journal of Statistical Planning and Inference, 2000, 85, 61-74.	0.6	1
22	Software Timing Analysis for Complex Hardware with Survivability and Risk Analysis. , 2019, , .		1
23	CleanET. , 2020, , .		1
24	Hedging of Time Discrete Auto-Regressive Stochastic Volatility Options. SSRN Electronic Journal, 0, , .	0.4	0