Claudia KlÃ¼ppelberg

List of Publications by Year
in descending order

152 papers	7,597 citations	117625 34 h-index	138484 58 g-index
160 all docs	160 docs citations	160 times ranked	2580 citing authors

#	Article	IF	Citations
1	Modelling Extremal Events. , 1997, , .		3,294
2	Subexponential distributions and integrated tails. Journal of Applied Probability, 1988, 25, 132-141.	0.7	231
3	Subexponential distributions and integrated tails. Journal of Applied Probability, 1988, 25, 132-141.	0.7	186
4	Parameter Estimation for ARMA Models with Infinite Variance Innovations. Annals of Statistics, 1995, 23, 305.	2.6	162
5	A continuous-time GARCH process driven by a Lévy process: stationarity and second-order behaviour. Journal of Applied Probability, 2004, 41, 601-622.	0.7	157
6	Ruin probabilities and overshoots for general Lévy insurance risk processes. Annals of Applied Probability, 2004, 14, 1766.	1.3	157
7	Subexponential distributions and characterizations of related classes. Probability Theory and Related Fields, 1989, 82, 259-269.	1.8	145
8	Explosive Poisson Shot Noise Processes with Applications to Risk Reserves. Bernoulli, 1995, 1, 125.	1.3	121
9	A continuous-time GARCH process driven by a Lévy process: stationarity and second-order behaviour. Journal of Applied Probability, 2004, 41, 601-622.	0.7	121
10	Large deviations results for subexponential tails, with applications to insurance risk. Stochastic Processes and Their Applications, 1996, 64, 103-125.	0.9	102
11	Ruin probabilities in the presence of heavy-tails and interest rates. Scandinavian Actuarial Journal, 1998, 1998, 49-58.	1.7	96
12	Density Functional Theory and Optimal Transportation with Coulomb Cost. Communications on Pure and Applied Mathematics, 2013, 66, 548-599.	3.1	94
13	Optimal Portfolios with Bounded Capital at Risk. Mathematical Finance, 2001, 11, 365-384.	1.8	93
14	Sampling at subexponential times, with queueing applications. Stochastic Processes and Their Applications, 1999, 79, 265-286.	0.9	89
15	The Tail of the Stationary Distribution of an Autoregressive Process with Arch(1) Errors. Annals of Applied Probability, 2001, 11, 1220.	1.3	69
16	Optimal portfolios when stock prices follow an exponential Lï¿½vy process. Finance and Stochastics, 2004, 8, 17-44.	1.1	62
17	Electricity spot price modelling with a view towards extreme spike risk. Quantitative Finance, 2010, 10, 963-974.	1.7	58
18	Fractional Brownian motion as a weak limit of Poisson shot noise processes—with applications to finance. Stochastic Processes and Their Applications, 2004, 113, 333-351.	0.9	57

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19	Semiâ€‘Parametric Models for the Multivariate Tail Dependence Function â€" the Asymptotically Dependent Case. Scandinavian Journal of Statistics, 2008, 35, 701-718.	1.4	57
20	Futures pricing in electricity markets based on stable CARMA spot models. Energy Economics, 2014, 44, 392-406.	12.1	57
21	Large claims approximations for risk processes in a Markovian environment. Stochastic Processes and Their Applications, 1994, 54, 29-43.	0.9	56
22	Estimation of stable CARMA models with an application to electricity spot prices. Statistical Modelling, 2011, 11, 447-470.	1.1	56
23	A local limit theorem for random walk maxima with heavy tails. Statistics and Probability Letters, 2002, 56, 399-404.	0.7	55
24	Statistical inference for max-stable processes in space and time. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2013, 75, 791-819.	2.2	55
25	Method of moment estimation in the COGARCH(1,1) model. Econometrics Journal, 2007, 10, 320-341.	2.3	53
26	Prediction of functional ARMA processes with an application to traffic data. Econometrics and Statistics, 2017, 1, 128-149.	0.8	52
27	Multivariate models for operational risk. Quantitative Finance, 2010, 10, 855-869.	1.7	51
28	The tail of the stationary distribution of a random coefficient AR(q) model. Annals of Applied Probability, 2004, 14, 971.	1.3	50
29	Tail behaviour of the busy period of a GI/GI/1 queue with subexponential service times. Stochastic Processes and Their Applications, 2004, 111, 237-258.	0.9	48
30	Regular variation in the mean and stable limits for Poisson shot noise. Bernoulli, 2003, 9, 467.	1.3	46
31	Integrated insurance risk models with exponential LÃ©vy investment. Insurance: Mathematics and Economics, 2008, 42, 560-577.	1.2	46
32	Estimating the tail dependence function of an elliptical distribution. Bernoulli, 2007, 13, 229.	1.3	45
33	Continuous Time Volatility Modelling: COGARCH versus Ornsteinâ€"Uhlenbeck Models. , 2006, , 393-419.		42
34	Optimal investment and consumption in a Blackâ€"Scholes market with LÃ©vy-driven stochastic coefficients. Annals of Applied Probability, 2008, 18, .	1.3	40
35	Modeling and measuring multivariate operational risk with LÃ©vy copulas. Journal of Operational Risk, 2008, 3, 3-27.	0.2	39
36	Asymptotic ordering of distribution functions and convolution semigroups. Semigroup Forum, 1990, 40, 77-92.	0.6	37

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37	Delay in claim settlement and ruin probability approximations. Scandinavian Actuarial Journal, 1995, 1995, 154-168.	1.7	36
38	Max-linear models on directed acyclic graphs. Bernoulli, 2018, 24, .	1.3	34
39	On extreme ruinous behaviour of Lévy insurance risk processes. Journal of Applied Probability, 2006, 43, 594-598.	0.7	33
40	The integrated periodogram for stable processes. Annals of Statistics, 1996, 24, 1855.	2.6	32
41	Smoothing of Transport Plans with Fixed Marginals and Rigorous Semiclassical Limit of the Hohenberg–Kohn Functional. Archive for Rational Mechanics and Analysis, 2018, 228, 891-922.	2.4	32
42	Extremal Behavior of Diffusion Models in Finance. Extremes, 1998, 1, 47-80.	1.0	31
43	Estimation of ruin probabilities by means of hazard rates. Insurance: Mathematics and Economics, 1989, 8, 279-285.	1.2	30
44	The Pareto Copula, Aggregation of Risks, and the Emperor's Socks. Journal of Applied Probability, 2008, 45, 67-84.	0.7	30
45	Spectral estimates and stable processes. Stochastic Processes and Their Applications, 1993, 47, 323-344.	0.9	29
46	Extremal behavior of stochastic volatility models. , 2006, , 107-155.		29
47	Fractional Lévy-driven Ornstein–Uhlenbeck processes and stochastic differential equations. Bernoulli, 2011, 17, .	1.3	28
48	The Pareto Copula, Aggregation of Risks, and the Emperor's Socks. Journal of Applied Probability, 2008, 45, 67-84.	0.7	26
49	Max-stable processes for modeling extremes observed in space and time. Journal of the Korean Statistical Society, 2013, 42, 399-414.	0.4	26
50	N-density representability and the optimal transport limit of the Hohenberg-Kohn functional. Journal of Chemical Physics, 2013, 139, 164109.	3.0	26
51	An innovations algorithm for the prediction of functional linear processes. Journal of Multivariate Analysis, 2017, 155, 252-271.	1.0	26
52	The full solution of the convolution closure problem for convolution-equivalent distributions. Journal of Mathematical Analysis and Applications, 1991, 160, 79-92.	1.0	25
53	Combination of multi-mission altimetry data along the Mekong River with spatio-temporal kriging. Journal of Geodesy, 2017, 91, 519-534.	3.6	25
54	Telecommunication traffic, queueing models, and subexponential distributions. Queueing Systems, 1999, 33, 125-152.	0.9	24

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55	A geometric approach to portfolio optimization in models with transaction costs. Finance and Stochastics, 2004, 8, 207-227.	1.1	24
56	Ruin estimation in multivariate models with Clayton dependence structure. Scandinavian Actuarial Journal, 2005, 2005, 462-480.	1.7	24
57	Copula Structure Analysis. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 737-753.	2.2	24
58	Statistical models and methods for dependence in insurance data. Journal of the Korean Statistical Society, 2011, 40, 125-139.	0.4	24
59	High‐frequency sampling and kernel estimation for continuous‐time moving average processes. Journal of Time Series Analysis, 2013, 34, 385-404.	1.2	24
60	Parameter estimation of a bivariate compound Poisson process. Insurance: Mathematics and Economics, 2010, 47, 224-233.	1.2	23
61	Conditional Distributions of Processes Related to Fractional Brownian Motion. Journal of Applied Probability, 2013, 50, 166-183.	0.7	21
62	Risk in a Large Claims Insurance Market with Bipartite Graph Structure. Operations Research, 2016, 64, 1159-1176.	1.9	20
63	Dependence Estimation and Visualization in Multivariate Extremes with Applications to Financial Data. Extremes, 2004, 7, 99-121.	1.0	18
64	Fractional integral equations and state space transforms. Bernoulli, 2006, 12, 431.	1.3	18
65	High-level dependence in time series models. Extremes, 2010, 13, 1-33.	1.0	18
66	Equities, credits and volatilities: A multivariate analysis of the European market during the subprime crisis. International Review of Financial Analysis, 2012, 24, 57-65.	6.6	18
67	Integrability conditions for space‐time stochastic integrals: Theory and applications. Bernoulli, 2015, 21, .	1.3	18
68	A fractional credit model with long range dependent default rate. Stochastic Processes and Their Applications, 2013, 123, 1319-1347.	0.9	17
69	Extremes of supOU Processes. , 2007, , 339-359.		17
70	Parametric estimation of a bivariate stable Lévy process. Journal of Multivariate Analysis, 2011, 102, 918-930.	1.0	16
71	Contagion in Financial Systems: A Bayesian Network Approach. SIAM Journal on Financial Mathematics, 2018, 9, 28-53.	1.3	16
72	Asymptotic behavior of tails and quantiles of quadratic forms of Gaussian vectors. Journal of Multivariate Analysis, 2004, 88, 252-273.	1.0	15

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73	Anisotropic Brown-Resnick space-time processes: estimation and model assessment. Extremes, 2016, 19, 627-660.	1.0	15
74	Estimating high quantiles for electricity prices by stable linear models. Journal of Energy Markets, 2008, 1, 3-19.	0.1	15
75	Renewal theory for functionals of a Markov chain with compact state space. Annals of Probability, 2003, 31, .	1.8	14
76	Allocation of risk capital to insurance portfolios. Blätter Der DGFVM, 2004, 26, 389-406.	1.4	13
77	Extremal behaviour of models with multivariate random recurrence representation. Stochastic Processes and Their Applications, 2007, 117, 432-456.	0.9	13
78	An oracle inequality for penalised projection estimation of Lévy densities from high-frequency observations. Journal of Nonparametric Statistics, 2011, 23, 967-989.	0.9	13
79	High‐frequency sampling of a continuous‐time ARMA process. Journal of Time Series Analysis, 2012, 33, 152-160.	1.2	13
80	Tauberian Results for Densities with Gaussian Tails. Journal of the London Mathematical Society, 1995, 51, 383-400.	1.0	12
81	Tail dependence of recursive max-linear models with regularly varying noise variables. Econometrics and Statistics, 2018, 6, 149-167.	0.8	12
82	Extreme value theory for moving average processes with light-tailed innovations. Bernoulli, 2005, 11, 381.	1.3	11
83	Bivariate extreme value distributions based on polynomial dependence functions. Mathematical Methods in the Applied Sciences, 2006, 29, 1467-1480.	2.3	11
84	Generalized fractional Lévy processes with fractional Brownian motion limit. Advances in Applied Probability, 2015, 47, 1108-1131.	0.7	11
85	Testing for non-correlation between price and volatility jumps. Journal of Econometrics, 2017, 197, 284-297.	6.5	11
86	Identifiability and estimation of recursive max‐linear models. Scandinavian Journal of Statistics, 2021, 48, 188-211.	1.4	11
87	The first passage event for sums of dependent Lévy processes with applications to insurance risk. Annals of Applied Probability, 2009, 19, .	1.3	11
88	The COGARCH: a review, with news on option pricing and statistical inference. , 2011, , 29-58.		11
89	Testing for reduction to random walk in autoregressive conditional heteroskedasticity models. Econometrics Journal, 2002, 5, 387-416.	2.3	10
90	Conditional risk measures in a bipartite market structure. Scandinavian Actuarial Journal, 2018, 2018, 328-355.	1.7	10

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91	Bayesian Networks for Max-Linear Models. , 2019, , 79-97.		10
92	Maxima of stochastic processes driven by fractional Brownian motion. Advances in Applied Probability, 2005, 37, 743-764.	0.7	9
93	Estimating an extreme Bayesian network via scalings. Journal of Multivariate Analysis, 2021, 181, 104672.	1.0	9
94	Functional Relationships Between Price and Volatility Jumps and Their Consequences for Discretely Observed Data. Journal of Applied Probability, 2012, 49, 901-914.	0.7	8
95	Financial risk measures for a network of individual agents holding portfolios of light-tailed objects. Finance and Stochastics, 2019, 23, 795-826.	1.1	8
96	Asymptotic ordering of risks and ruin probabilities. Insurance: Mathematics and Economics, 1993, 12, 259-264.	1.2	7
97	Estimation of distribution tails â€"a semiparametric approach. BlaÂ¬Â®tter, 1993, 21, 213-235.	0.1	7
98	Stationary M/G/1 excursions in the presence of heavy tails. Journal of Applied Probability, 1997, 34, 208-212.	0.7	7
99	Domains of attraction for exponential families. Stochastic Processes and Their Applications, 2003, 107, 83-103.	0.9	7
100	Subexponential Distributions - Large Deviations with Applications to Insurance and Queueing Models. Australian and New Zealand Journal of Statistics, 2004, 46, 145-154.	0.9	7
101	Maxima of stochastic processes driven by fractional Brownian motion. Advances in Applied Probability, 2005, 37, 743-764.	0.7	7
102	On the ruin probability of the generalised Ornsteinâ€"Uhlenbeck process in the cramÃ©r case. Journal of Applied Probability, 2011, 48, 15-28.	0.7	7
103	Functional Relationships Between Price and Volatility Jumps and Their Consequences for Discretely Observed Data. Journal of Applied Probability, 2012, 49, 901-914.	0.7	7
104	Extreme Value Analysis of Multivariate High-Frequency Wind Speed Data. Journal of Statistical Theory and Practice, 2013, 7, 73-94.	0.5	7
105	Quantifying Extreme Risks. , 2014, , 151-181.		7
106	Asymmetric COGARCH processes. Journal of Applied Probability, 2014, 51, 161-173.	0.7	7
107	Semiparametric estimation for isotropic max-stable space-time processes. Bernoulli, 2019, 25, .	1.3	7
108	A note on the tail accuracy of the univariate saddlepoint approximation. Annales De La FacultÃ© Des Sciences De Toulouse, 1992, 1, 5-14.	0.3	7

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109	Stationary M/G/1 excursions in the presence of heavy tails. Journal of Applied Probability, 1997, 34, 208-212.	0.7	6
110	Introduction to the copula discussion: Some background. Extremes, 2006, 9, 1-2.	1.0	6
111	TWO-STEP ESTIMATION OF A MULTI-VARIATE LÉVY PROCESS. Journal of Time Series Analysis, 2013, 34, 668-690.	1.2	6
112	Asymmetric COGARCH processes. Journal of Applied Probability, 2014, 51, 161-173.	0.7	6
113	Time series of functional data with application to yield curves. Applied Stochastic Models in Business and Industry, 2019, 35, 1028-1043.	1.5	6
114	Explicit results on conditional distributions of generalized exponential mixtures. Journal of Applied Probability, 2020, 57, 760-774.	0.7	6
115	Limit theory for the empirical extremogram of random fields. Stochastic Processes and Their Applications, 2018, 128, 2060-2082.	0.9	5
116	Ruin probabilities for risk processes in a bipartite network. Stochastic Models, 2020, 36, 548-573.	0.5	5
117	Recursive max-linear models with propagating noise. Electronic Journal of Statistics, 2021, 15, .	0.7	5
118	Spatial Risk Measures: Local Specification and Boundary Risk. Springer Proceedings in Mathematics and Statistics, 2014, , 307-326.	0.2	5
119	On the ruin probability of the generalised Ornstein–Uhlenbeck process in the cramér case. Journal of Applied Probability, 2011, 48, 15-28.	0.7	5
120	Copula structure analysis based on extreme dependence. Statistics and Its Interface, 2015, 8, 93-107.	0.3	5
121	On the distribution tail of an integrated risk model: A numerical approach. Insurance: Mathematics and Economics, 2008, 42, 101-106.	1.2	4
122	Pareto Lévy Measures and Multivariate Regular Variation. Advances in Applied Probability, 2012, 44, 117-138.	0.7	4
123	Pareto Lévy Measures and Multivariate Regular Variation. Advances in Applied Probability, 2012, 44, 117-138.	0.7	4
124	Conditional Distributions of Processes Related to Fractional Brownian Motion. Journal of Applied Probability, 2013, 50, 166-183.	0.7	4
125	Passage time and fluctuation calculations for subexponential Lévy processes. Bernoulli, 2016, 22, .	1.3	4
126	Bounds for randomly shared risk of heavy-tailed loss factors. Extremes, 2016, 19, 719-733.	1.0	4

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127	Simulation of Stochastic Volterra Equations Driven by Space–Time Lévy Noise. , 2016, , 209-229.		4
128	Big Data: Progress in Automating Extreme Risk Analysis. , 2017, , 171-189.		4
129	Conditional independence in max-linear Bayesian networks. Annals of Applied Probability, 2022, 32, .	1.3	4
130	Generalised least squares estimation of regularly varying space-time processes based on flexible observation schemes. Extremes, 2019, 22, 223-269.	1.0	3
131	Indirect Inference for Lévy‐driven continuous‐time GARCH models. Scandinavian Journal of Statistics, 2019, 46, 765-801.	1.4	3
132	Partial mean field limits in heterogeneous networks. Stochastic Processes and Their Applications, 2019, 129, 4998-5036.	0.9	3
133	Maximize the Sharpe Ratio and Minimize a VaR. Journal of Wealth Management, 2010, 13, 91-102.	0.8	2
134	Time-consistency of risk measures with GARCH volatilities and their estimation. Statistics and Risk Modeling, 2016, 32, 103-124.	1.0	2
135	Modelling extremal dependence for operational risk by a bipartite graph. Journal of Banking and Finance, 2020, 117, 105855.	2.9	2
136	Credit Contagion in a Long Range Dependent Macroeconomic Factor Model. , 2011, , 105-132.		2
137	Risk Theory. , 1997, , 21-57.		2
138	Rejoinder: Statistical models and methods for dependence in insurance data. Journal of the Korean Statistical Society, 2011, 40, 159-160.	0.4	1
139	Outcrossings of safe regions by generalized hyperbolic processes. Statistics and Probability Letters, 2013, 83, 2197-2204.	0.7	1
140	Generalized fractional Lévy processes with fractional Brownian motion limit. Advances in Applied Probability, 2015, 47, 1108-1131.	0.7	1
141	Superposition of COGARCH processes. Stochastic Processes and Their Applications, 2015, 125, 1426-1469.	0.9	1
142	Estimation of causal continuous‐time autoregressive moving average random fields. Scandinavian Journal of Statistics, 2021, 48, 132-163.	1.4	1
143	TWO-STEP ESTIMATION OF A MULTI-VARIATE LÉVY PROCESS. Journal of Time Series Analysis, 2013, 34, n/a-n/a.	1.2	1
144	Max-linear models in random environment. Journal of Multivariate Analysis, 2022, 190, 104999.	1.0	1

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145	Random walks and convolution equivalent distributions. Stochastic Processes and Their Applications, 1987, 26, 229-230.	0.9	0
146	Stability for Multivariate Exponential Families. Journal of Mathematical Sciences, 2001, 106, 2777-2791.	0.4	0
147	Fractionally Integrated COGARCH Processes*. Journal of Financial Econometrics, 2018, 16, 599-628.	1.5	0
148	Indirect inference for time series using the empirical characteristic function and control variates. Journal of Time Series Analysis, 2021, 42, 653.	1.2	0
149	Dealing with Dependent Risks. , 2014, , 241-277.		0
150	Time Series Analysis for Heavy-Tailed Processes. , 1997, , 371-412.		0
151	Economic Capital Modelling and Basel II Compliance in the Banking Industry. , 2008, , 295-317.		0
152	Tail probabilities of random linear functions of regularly varying random vectors. Extremes, 0, , .	1.0	0