

Claudia KlÃ¼ppelberg

List of Publications by Year in descending order

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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	Conditional independence in max-linear Bayesian networks. <i>Annals of Applied Probability</i> , 2022, 32, .	1.3	4
2	Max-linear models in random environment. <i>Journal of Multivariate Analysis</i> , 2022, 190, 104999.	1.0	1
3	Identifiability and estimation of recursive max-linear models. <i>Scandinavian Journal of Statistics</i> , 2021, 48, 188-211.	1.4	11
4	Estimation of causal continuous-time autoregressive moving average random fields. <i>Scandinavian Journal of Statistics</i> , 2021, 48, 132-163.	1.4	1
5	Estimating an extreme Bayesian network via scalings. <i>Journal of Multivariate Analysis</i> , 2021, 181, 104672.	1.0	9
6	Indirect inference for time series using the empirical characteristic function and control variates. <i>Journal of Time Series Analysis</i> , 2021, 42, 653.	1.2	0
7	Recursive max-linear models with propagating noise. <i>Electronic Journal of Statistics</i> , 2021, 15, .	0.7	5
8	Explicit results on conditional distributions of generalized exponential mixtures. <i>Journal of Applied Probability</i> , 2020, 57, 760-774.	0.7	6
9	Ruin probabilities for risk processes in a bipartite network. <i>Stochastic Models</i> , 2020, 36, 548-573.	0.5	5
10	Modelling extremal dependence for operational risk by a bipartite graph. <i>Journal of Banking and Finance</i> , 2020, 117, 105855.	2.9	2
11	Financial risk measures for a network of individual agents holding portfolios of light-tailed objects. <i>Finance and Stochastics</i> , 2019, 23, 795-826.	1.1	8
12	Generalised least squares estimation of regularly varying space-time processes based on flexible observation schemes. <i>Extremes</i> , 2019, 22, 223-269.	1.0	3
13	Time series of functional data with application to yield curves. <i>Applied Stochastic Models in Business and Industry</i> , 2019, 35, 1028-1043.	1.5	6
14	Indirect Inference for Lévy-driven continuous-time GARCH models. <i>Scandinavian Journal of Statistics</i> , 2019, 46, 765-801.	1.4	3
15	Partial mean field limits in heterogeneous networks. <i>Stochastic Processes and Their Applications</i> , 2019, 129, 4998-5036.	0.9	3
16	Bayesian Networks for Max-Linear Models. , 2019, , 79-97.		10
17	Semiparametric estimation for isotropic max-stable space-time processes. <i>Bernoulli</i> , 2019, 25, .	1.3	7
18	Tail dependence of recursive max-linear models with regularly varying noise variables. <i>Econometrics and Statistics</i> , 2018, 6, 149-167.	0.8	12

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19	Contagion in Financial Systems: A Bayesian Network Approach. SIAM Journal on Financial Mathematics, 2018, 9, 28-53.	1.3	16
20	Max-linear models on directed acyclic graphs. Bernoulli, 2018, 24, .	1.3	34
21	Limit theory for the empirical extremogram of random fields. Stochastic Processes and Their Applications, 2018, 128, 2060-2082.	0.9	5
22	Conditional risk measures in a bipartite market structure. Scandinavian Actuarial Journal, 2018, 2018, 328-355.	1.7	10
23	Fractionally Integrated COGARCH Processes*. Journal of Financial Econometrics, 2018, 16, 599-628.	1.5	0
24	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
25	An innovations algorithm for the prediction of functional linear processes. Journal of Multivariate Analysis, 2017, 155, 252-271.	1.0	26
26	Testing for non-correlation between price and volatility jumps. Journal of Econometrics, 2017, 197, 284-297.	6.5	11
27	Prediction of functional ARMA processes with an application to traffic data. Econometrics and Statistics, 2017, 1, 128-149.	0.8	52
28	Combination of multi-mission altimetry data along the Mekong River with spatio-temporal kriging. Journal of Geodesy, 2017, 91, 519-534.	3.6	25
29	Big Data: Progress in Automating Extreme Risk Analysis. , 2017, , 171-189.		4
30	Passage time and fluctuation calculations for subexponential Lévy processes. Bernoulli, 2016, 22, .	1.3	4
31	Risk in a Large Claims Insurance Market with Bipartite Graph Structure. Operations Research, 2016, 64, 1159-1176.	1.9	20
32	Time-consistency of risk measures with GARCH volatilities and their estimation. Statistics and Risk Modeling, 2016, 32, 103-124.	1.0	2
33	Anisotropic Brown-Resnick space-time processes: estimation and model assessment. Extremes, 2016, 19, 627-660.	1.0	15
34	Bounds for randomly shared risk of heavy-tailed loss factors. Extremes, 2016, 19, 719-733.	1.0	4
35	Simulation of Stochastic Volterra Equations Driven by Space-Time Lévy Noise. , 2016, , 209-229.		4
36	Generalized fractional Lévy processes with fractional Brownian motion limit. Advances in Applied Probability, 2015, 47, 1108-1131.	0.7	1

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37	Integrability conditions for space-time stochastic integrals: Theory and applications. Bernoulli, 2015, 21, .	1.3	18
38	Generalized fractional Lévy processes with fractional Brownian motion limit. Advances in Applied Probability, 2015, 47, 1108-1131.	0.7	11
39	Superposition of COGARCH processes. Stochastic Processes and Their Applications, 2015, 125, 1426-1469.	0.9	1
40	Copula structure analysis based on extreme dependence. Statistics and Its Interface, 2015, 8, 93-107.	0.3	5
41	Asymmetric COGARCH processes. Journal of Applied Probability, 2014, 51, 161-173.	0.7	6
42	Futures pricing in electricity markets based on stable CARMA spot models. Energy Economics, 2014, 44, 392-406.	12.1	57
43	Quantifying Extreme Risks. , 2014, , 151-181.		7
44	Spatial Risk Measures: Local Specification and Boundary Risk. Springer Proceedings in Mathematics and Statistics, 2014, , 307-326.	0.2	5
45	Asymmetric COGARCH processes. Journal of Applied Probability, 2014, 51, 161-173.	0.7	7
46	Dealing with Dependent Risks. , 2014, , 241-277.		0
47	A fractional credit model with long range dependent default rate. Stochastic Processes and Their Applications, 2013, 123, 1319-1347.	0.9	17
48	TWO-STEP ESTIMATION OF A MULTIVARIATE Lévy PROCESS. Journal of Time Series Analysis, 2013, 34, 668-690.	1.2	6
49	Outcrossings of safe regions by generalized hyperbolic processes. Statistics and Probability Letters, 2013, 83, 2197-2204.	0.7	1
50	Max-stable processes for modeling extremes observed in space and time. Journal of the Korean Statistical Society, 2013, 42, 399-414.	0.4	26
51	High-frequency sampling and kernel estimation for continuous-time moving average processes. Journal of Time Series Analysis, 2013, 34, 385-404.	1.2	24
52	Density Functional Theory and Optimal Transportation with Coulomb Cost. Communications on Pure and Applied Mathematics, 2013, 66, 548-599.	3.1	94
53	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
54	N-density representability and the optimal transport limit of the Hohenberg-Kohn functional. Journal of Chemical Physics, 2013, 139, 164109.	3.0	26

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55	Extreme Value Analysis of Multivariate High-Frequency Wind Speed Data. Journal of Statistical Theory and Practice, 2013, 7, 73-94.	0.5	7
56	Conditional Distributions of Processes Related to Fractional Brownian Motion. Journal of Applied Probability, 2013, 50, 166-183.	0.7	4
57	Conditional Distributions of Processes Related to Fractional Brownian Motion. Journal of Applied Probability, 2013, 50, 166-183.	0.7	21
58	TWO-STEP ESTIMATION OF A MULTI-VARIATE LÄVY PROCESS. Journal of Time Series Analysis, 2013, 34, n/a-n/a.	1.2	1
59	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
60	Pareto LÄVY Measures and Multivariate Regular Variation. Advances in Applied Probability, 2012, 44, 117-138.	0.7	4
61	Pareto LÄVY Measures and Multivariate Regular Variation. Advances in Applied Probability, 2012, 44, 117-138.	0.7	4
62	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
63	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
64	High-frequency sampling of a continuous-time ARMA process. Journal of Time Series Analysis, 2012, 33, 152-160.	1.2	13
65	On the ruin probability of the generalised Ornstein-Uhlenbeck process in the cramér case. Journal of Applied Probability, 2011, 48, 15-28.	0.7	7
66	Fractional LÄVY-driven Ornstein-Uhlenbeck processes and stochastic differential equations. Bernoulli, 2011, 17, .	1.3	28
67	Parametric estimation of a bivariate stable LÄVY process. Journal of Multivariate Analysis, 2011, 102, 918-930.	1.0	16
68	Rejoinder: Statistical models and methods for dependence in insurance data. Journal of the Korean Statistical Society, 2011, 40, 159-160.	0.4	1
69	Statistical models and methods for dependence in insurance data. Journal of the Korean Statistical Society, 2011, 40, 125-139.	0.4	24
70	Estimation of stable CARMA models with an application to electricity spot prices. Statistical Modelling, 2011, 11, 447-470.	1.1	56
71	An oracle inequality for penalised projection estimation of LÄVY densities from high-frequency observations. Journal of Nonparametric Statistics, 2011, 23, 967-989.	0.9	13
72	Credit Contagion in a Long Range Dependent Macroeconomic Factor Model. , 2011, , 105-132.		2

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73	On the ruin probability of the generalised Ornstein-Uhlenbeck process in the Cram�r case. Journal of Applied Probability, 2011, 48, 15-28.	0.7	5
74	The COGARCH: a review, with news on option pricing and statistical inference. , 2011, , 29-58.		11
75	Maximize the Sharpe Ratio and Minimize a VaR. Journal of Wealth Management, 2010, 13, 91-102.	0.8	2
76	Parameter estimation of a bivariate compound Poisson process. Insurance: Mathematics and Economics, 2010, 47, 224-233.	1.2	23
77	High-level dependence in time series models. Extremes, 2010, 13, 1-33.	1.0	18
78	Electricity spot price modelling with a view towards extreme spike risk. Quantitative Finance, 2010, 10, 963-974.	1.7	58
79	Multivariate models for operational risk. Quantitative Finance, 2010, 10, 855-869.	1.7	51
80	Copula Structure Analysis. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 737-753.	2.2	24
81	The first passage event for sums of dependent L�vy processes with applications to insurance risk. Annals of Applied Probability, 2009, 19, .	1.3	11
82	On the distribution tail of an integrated risk model: A numerical approach. Insurance: Mathematics and Economics, 2008, 42, 101-106.	1.2	4
83	Integrated insurance risk models with exponential L�vy investment. Insurance: Mathematics and Economics, 2008, 42, 560-577.	1.2	46
84	Semi-Parametric Models for the Multivariate Tail Dependence Function â€ˆ the Asymptotically Dependent Case. Scandinavian Journal of Statistics, 2008, 35, 701-718.	1.4	57
85	Optimal investment and consumption in a Black-Scholes market with L�vy-driven stochastic coefficients. Annals of Applied Probability, 2008, 18, .	1.3	40
86	The Pareto Copula, Aggregation of Risks, and the Emperor's Socks. Journal of Applied Probability, 2008, 45, 67-84.	0.7	30
87	The Pareto Copula, Aggregation of Risks, and the Emperor's Socks. Journal of Applied Probability, 2008, 45, 67-84.	0.7	26
88	Estimating high quantiles for electricity prices by stable linear models. Journal of Energy Markets, 2008, 1, 3-19.	0.1	15
89	Modeling and measuring multivariate operational risk with L�vy copulas. Journal of Operational Risk, 2008, 3, 3-27.	0.2	39
90	Economic Capital Modelling and Basel II Compliance in the Banking Industry. , 2008, , 295-317.		0

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91	Estimating the tail dependence function of an elliptical distribution. Bernoulli, 2007, 13, 229.	1.3	45
92	Method of moment estimation in the COGARCH(1,1) model. Econometrics Journal, 2007, 10, 320-341.	2.3	53
93	Extremal behaviour of models with multivariate random recurrence representation. Stochastic Processes and Their Applications, 2007, 117, 432-456.	0.9	13
94	Extremes of supOU Processes. , 2007, , 339-359.		17
95	On extreme ruinous behaviour of Lévy insurance risk processes. Journal of Applied Probability, 2006, 43, 594-598.	0.7	33
96	Fractional integral equations and state space transforms. Bernoulli, 2006, 12, 431.	1.3	18
97	Introduction to the copula discussion: Some background. Extremes, 2006, 9, 1-2.	1.0	6
98	Bivariate extreme value distributions based on polynomial dependence functions. Mathematical Methods in the Applied Sciences, 2006, 29, 1467-1480.	2.3	11
99	Continuous Time Volatility Modelling: COGARCH versus Ornstein-Uhlenbeck Models. , 2006, , 393-419.		42
100	Extremal behavior of stochastic volatility models. , 2006, , 107-155.		29
101	Maxima of stochastic processes driven by fractional Brownian motion. Advances in Applied Probability, 2005, 37, 743-764.	0.7	9
102	Maxima of stochastic processes driven by fractional Brownian motion. Advances in Applied Probability, 2005, 37, 743-764.	0.7	7
103	Extreme value theory for moving average processes with light-tailed innovations. Bernoulli, 2005, 11, 381.	1.3	11
104	Ruin estimation in multivariate models with Clayton dependence structure. Scandinavian Actuarial Journal, 2005, 2005, 462-480.	1.7	24
105	Optimal portfolios when stock prices follow an exponential Lévy process. Finance and Stochastics, 2004, 8, 17-44.	1.1	62
106	A geometric approach to portfolio optimization in models with transaction costs. Finance and Stochastics, 2004, 8, 207-227.	1.1	24
107	Allocation of risk capital to insurance portfolios. Blätter Der DGFVM, 2004, 26, 389-406.	1.4	13
108	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

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109	Dependence Estimation and Visualization in Multivariate Extremes with Applications to Financial Data. <i>Extremes</i> , 2004, 7, 99-121.	1.0	18
110	Asymptotic behavior of tails and quantiles of quadratic forms of Gaussian vectors. <i>Journal of Multivariate Analysis</i> , 2004, 88, 252-273.	1.0	15
111	Fractional Brownian motion as a weak limit of Poisson shot noise processes with applications to finance. <i>Stochastic Processes and Their Applications</i> , 2004, 113, 333-351.	0.9	57
112	A continuous-time GARCH process driven by a Lévy process: stationarity and second-order behaviour. <i>Journal of Applied Probability</i> , 2004, 41, 601-622.	0.7	157
113	Subexponential Distributions - Large Deviations with Applications to Insurance and Queueing Models. <i>Australian and New Zealand Journal of Statistics</i> , 2004, 46, 145-154.	0.9	7
114	The tail of the stationary distribution of a random coefficient AR(q) model. <i>Annals of Applied Probability</i> , 2004, 14, 971.	1.3	50
115	A continuous-time GARCH process driven by a Lévy process: stationarity and second-order behaviour. <i>Journal of Applied Probability</i> , 2004, 41, 601-622.	0.7	121
116	Ruin probabilities and overshoots for general Lévy insurance risk processes. <i>Annals of Applied Probability</i> , 2004, 14, 1766.	1.3	157
117	Domains of attraction for exponential families. <i>Stochastic Processes and Their Applications</i> , 2003, 107, 83-103.	0.9	7
118	Regular variation in the mean and stable limits for Poisson shot noise. <i>Bernoulli</i> , 2003, 9, 467.	1.3	46
119	Renewal theory for functionals of a Markov chain with compact state space. <i>Annals of Probability</i> , 2003, 31, .	1.8	14
120	A local limit theorem for random walk maxima with heavy tails. <i>Statistics and Probability Letters</i> , 2002, 56, 399-404.	0.7	55
121	Testing for reduction to random walk in autoregressive conditional heteroskedasticity models. <i>Econometrics Journal</i> , 2002, 5, 387-416.	2.3	10
122	Stability for Multivariate Exponential Families. <i>Journal of Mathematical Sciences</i> , 2001, 106, 2777-2791.	0.4	0
123	Optimal Portfolios with Bounded Capital at Risk. <i>Mathematical Finance</i> , 2001, 11, 365-384.	1.8	93
124	The Tail of the Stationary Distribution of an Autoregressive Process with Arch(1) Errors. <i>Annals of Applied Probability</i> , 2001, 11, 1220.	1.3	69
125	Sampling at subexponential times, with queueing applications. <i>Stochastic Processes and Their Applications</i> , 1999, 79, 265-286.	0.9	89
126	Telecommunication traffic, queueing models, and subexponential distributions. <i>Queueing Systems</i> , 1999, 33, 125-152.	0.9	24

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127	Extremal Behavior of Diffusion Models in Finance. <i>Extremes</i> , 1998, 1, 47-80.	1.0	31
128	Ruin probabilities in the presence of heavy-tails and interest rates. <i>Scandinavian Actuarial Journal</i> , 1998, 1998, 49-58.	1.7	96
129	Stationary M/G/1 excursions in the presence of heavy tails. <i>Journal of Applied Probability</i> , 1997, 34, 208-212.	0.7	6
130	Modelling Extremal Events. , 1997, , .		3,294
131	Stationary M/G/1 excursions in the presence of heavy tails. <i>Journal of Applied Probability</i> , 1997, 34, 208-212.	0.7	7
132	Risk Theory. , 1997, , 21-57.		2
133	Time Series Analysis for Heavy-Tailed Processes. , 1997, , 371-412.		0
134	Large deviations results for subexponential tails, with applications to insurance risk. <i>Stochastic Processes and Their Applications</i> , 1996, 64, 103-125.	0.9	102
135	The integrated periodogram for stable processes. <i>Annals of Statistics</i> , 1996, 24, 1855.	2.6	32
136	Parameter Estimation for ARMA Models with Infinite Variance Innovations. <i>Annals of Statistics</i> , 1995, 23, 305.	2.6	162
137	Delay in claim settlement and ruin probability approximations. <i>Scandinavian Actuarial Journal</i> , 1995, 1995, 154-168.	1.7	36
138	Tauberian Results for Densities with Gaussian Tails. <i>Journal of the London Mathematical Society</i> , 1995, 51, 383-400.	1.0	12
139	Explosive Poisson Shot Noise Processes with Applications to Risk Reserves. <i>Bernoulli</i> , 1995, 1, 125.	1.3	121
140	Large claims approximations for risk processes in a Markovian environment. <i>Stochastic Processes and Their Applications</i> , 1994, 54, 29-43.	0.9	56
141	Spectral estimates and stable processes. <i>Stochastic Processes and Their Applications</i> , 1993, 47, 323-344.	0.9	29
142	Asymptotic ordering of risks and ruin probabilities. <i>Insurance: Mathematics and Economics</i> , 1993, 12, 259-264.	1.2	7
143	Estimation of distribution tails â€”a semiparametric approach. <i>BlaÄ–Ätter</i> , 1993, 21, 213-235.	0.1	7
144	A note on the tail accuracy of the univariate saddlepoint approximation. <i>Annales De La FacultÃ© Des Sciences De Toulouse</i> , 1992, 1, 5-14.	0.3	7

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145	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
146	Asymptotic ordering of distribution functions and convolution semigroups. Semigroup Forum, 1990, 40, 77-92.	0.6	37
147	Estimation of ruin probabilities by means of hazard rates. Insurance: Mathematics and Economics, 1989, 8, 279-285.	1.2	30
148	Subexponential distributions and characterizations of related classes. Probability Theory and Related Fields, 1989, 82, 259-269.	1.8	145
149	Subexponential distributions and integrated tails. Journal of Applied Probability, 1988, 25, 132-141.	0.7	231
150	Subexponential distributions and integrated tails. Journal of Applied Probability, 1988, 25, 132-141.	0.7	186
151	Random walks and convolution equivalent distributions. Stochastic Processes and Their Applications, 1987, 26, 229-230.	0.9	0
152	Tail probabilities of random linear functions of regularly varying random vectors. Extremes, 0, , .	1.0	0