Saralees Nadarajah

List of Publications by Citations

813 papers	8,355 citations	40 h-index	74 g-index
859 ext. papers	9,748 ext. citations	1.6 avg, IF	6.93 L-index

#	Paper	IF	Citations
813	**Extreme Value Distributions 2000,**		510
812	On the inefficiency of Bitcoin. *Economics Letters*, **2017**, 150, 6-9	1.3	365
811	**Multivariate T-Distributions and Their Applications 2004,**		337
810	Lindley distribution and its application. *Mathematics and Computers in Simulation*, **2008**, 78, 493-506	3.3	307
809	A generalized normal distribution. *Journal of Applied Statistics*, **2005**, 32, 685-694	1	244
808	The beta exponential distribution. *Reliability Engineering and System Safety*, **2006**, 91, 689-697	6.3	214
807	Assessment of hydrological droughts for the Yellow River, China, using copulas. *Hydrological Processes*, **2007**, 21, 2157-2163	3.3	185
806	The Kumaraswamy Weibull distribution with application to failure data. *Journal of the Franklin Institute*, **2010**, 347, 1399-1429	4	165
805	The Exponentiated Type Distributions. *Acta Applicandae Mathematicae*, **2006**, 92, 97-111	1.1	163
804	GARCH Modelling of Cryptocurrencies. *Journal of Risk and Financial Management*, **2017**, 10, 17	2.4	137
803	The beta Gumbel distribution. *Mathematical Problems in Engineering*, **2004**, 2004, 323-332	1.1	120
802	A generalized Lindley distribution. *Sankhya B*, **2011**, 73, 331-359	0.4	118
801	An extension of the exponential distribution. *Statistics*, **2011**, 45, 543-558	0.5	105
800	Modifications of the Weibull distribution: A review. *Reliability Engineering and System Safety*, **2014**, 124, 32-55	6.3	102
799	Exact Distribution of the Max/Min of Two Gaussian Random Variables. *IEEE Transactions on Very Large Scale Integration (VLSI) Systems*, **2008**, 16, 210-212	2.6	101
798	Statistical Analysis of the Exchange Rate of Bitcoin. *PLoS ONE*, **2015**, 10, e0133678	3.7	88
797	A Review of Results on Sums of Random Variables. *Acta Applicandae Mathematicae*, **2008**, 103, 131-140	1.1	86

796	Modeling Annual Extreme Precipitation in China Using the Generalized Extreme Value Distribution. *Journal of the Meteorological Society of Japan*, **2007**, 85, 599-613	2.8	75
795	The exponentiated Gumbel distribution with climate application. *Environmetrics*, **2006**, 17, 13-23	1.3	72
794	A Statistical Analysis of Cryptocurrencies. *Journal of Risk and Financial Management*, **2017**, 10, 12	2.4	71
793	Skewed distributions generated by the normal kernel. *Statistics and Probability Letters*, **2003**, 65, 269-277	6.6	67
792	Comparison of estimation methods for the Weibull distribution. *Statistics*, **2013**, 47, 93-109	0.5	65
791	Zero-truncated Poisson‑Lindley distribution and its application. *Mathematics and Computers in Simulation*, **2008**, 79, 279-287	3.3	62
790	The exponentiated Weibull distribution: a survey. *Statistical Papers*, **2013**, 54, 839-877	1	61
789	Expressions for Rényi and Shannon entropies for multivariate distributions. *Statistics and Probability Letters*, **2005**, 71, 71-84	0.6	59
788	Moments of some J-shaped distributions. *Journal of Applied Statistics*, **2003**, 30, 311-317	1	58
787	Extremes of Daily Rainfall in West Central Florida. *Climatic Change*, **2005**, 69, 325-342	4.5	57
786	Estimation methods for expected shortfall. *Quantitative Finance*, **2014**, 14, 271-291	1.6	50
785	The Kumaraswamy Gumbel distribution. *Statistical Methods and Applications*, **2012**, 21, 139-168	0.8	50
784	Parameter induction in continuous univariate distributions: Well-established G families. *Anais Da Academia Brasileira De Ciencias*, **2015**, 87, 539-68	1.4	49
783	Modeling loss data using composite models. *Insurance: Mathematics and Economics*, **2015**, 61, 146-154	1.5	48
782	Maximum daily rainfall in South Korea. *Journal of Earth System Science*, **2007**, 116, 311-320	1.8	48
781	The Exponentiated Gamma Distribution with Application to Drought Data. *Calcutta Statistical Association Bulletin*, **2007**, 59, 29-54	0.1	48
780	New composite models for the Danish fire insurance data. *Scandinavian Actuarial Journal*, **2014**, 2014, 180-187	1	47
779	The Kotz-type distribution with applications. *Statistics*, **2003**, 37, 341-358	0.5	47

778	On some recent modifications of Weibull distribution. *IEEE Transactions on Reliability*, **2005**, 54, 561-562	4.6	47
777	Survival exponential entropies. *IEEE Transactions on Information Theory*, **2005**, 51, 1239-1246	2.8	44
776	Explicit expressions for moments of order statistics. *Statistics and Probability Letters*, **2008**, 78, 196-205	0.6	43
775	Bathtub-shaped failure rate functions. *Quality and Quantity*, **2009**, 43, 855-863	2.4	40
774	On the distribution of Kumaraswamy. *Journal of Hydrology*, **2008**, 348, 568-569	6	40
773	Probability models for unit hydrograph derivation. *Journal of Hydrology*, **2007**, 344, 185-189	6	35
772	Expressions for R?nyi and Shannon entropies for bivariate distributions. *Information Sciences*, **2005**, 170, 173-189	7.7	35
771	The Burr X Pareto Distribution: Properties, Applications and VaR Estimation. *Journal of Risk and Financial Management*, **2018**, 11, 1	2.4	34
770	General results for the Kumaraswamy-G distribution. *Journal of Statistical Computation and Simulation*, **2012**, 82, 951-979	0.9	34
769	Stylised facts for high frequency cryptocurrency data. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 513, 598-612	3.3	34
768	A generalized gamma distribution with application to drought data. *Mathematics and Computers in Simulation*, **2007**, 74, 1-7	3.3	33
767	A truncated inverted beta distribution with application to air pollution data. *Stochastic Environmental Research and Risk Assessment*, **2008**, 22, 285-289	3.5	32
766	The ZografosBalakrishnan-G Family of Distributions: Mathematical Properties and Applications. *Communications in Statistics - Theory and Methods*, **2015**, 44, 186-215	0.5	31
765	Kumaraswamy distribution: different methods of estimation. *Computational and Applied Mathematics*, **2018**, 37, 2094-2111		31
764	ToppLeone generated family of distributions: Properties and applications. *Communications in Statistics - Theory and Methods*, **2017**, 46, 2893-2909	0.5	30
763	Improved preliminary test and Stein-rule Liu estimators for the ill-conditioned elliptical linear regression model. *Journal of Multivariate Analysis*, **2014**, 126, 53-74	1.4	30
762	Estimation Methods for the Multivariate t Distribution. *Acta Applicandae Mathematicae*, **2008**, 102, 99-118	1.8	30
761	A generalized pareto distribution model for high concentrations in short-range atmospheric dispersion. *Environmetrics*, **1995**, 6, 595-606	1.3	30

760	On the distribution of the product of correlated normal random variables. *Comptes Rendus Mathematique*, **2016**, 354, 201-204	0.4	29
759	A new discrete distribution. *Statistics*, **2014**, 48, 200-240	0.5	29
758	Analysis of Extreme Flood Events for the Pachang River, Taiwan. *Water Resources Management*, **2005**, 19, 363-374	3.7	29
757	A bivariate pareto model for drought. *Stochastic Environmental Research and Risk Assessment*, **2009**, 23, 811-822	3.5	27
756	On the Moments of the Beta Normal Distribution. *Communications in Statistics - Theory and Methods* , **2005**, 33, 1-13	0.5	27
755	Some bivariate gamma distributions. *Applied Mathematics Letters*, **2006**, 19, 767-774	3.5	27
754	Mathematical Properties of the Multivariate t Distribution. *Acta Applicandae Mathematicae*, **2005**, 89, 53-84	1.1	27
753	A New Discrete Modified Weibull Distribution. *IEEE Transactions on Reliability*, **2014**, 63, 68-80	4.6	26
752	A new lifetime distribution. *Journal of Statistical Computation and Simulation*, **2014**, 84, 135-150	0.9	26
751	The skew logistic distribution. *AStA Advances in Statistical Analysis*, **2009**, 93, 187-203	1	26
750	ON THE PRODUCT AND RATIO OF GAMMA AND WEIBULL RANDOM VARIABLES. *Econometric Theory*, **2006**, 22,	1.1	26
749	Reliability for some bivariate gamma distributions. *Mathematical Problems in Engineering*, **2005**, 2005, 151-163	1.1	26
748	Closed-form expressions for moments of a class of beta generalized distributions. *Brazilian Journal of Probability and Statistics*, **2011**, 25,	0.9	25
747	Some bivariate beta distributions. *Statistics*, **2005**, 39, 457-466	0.5	25
746	On the optimally weighted . *Computational Statistics and Data Analysis*, **2014**, 70, 387-394	1.6	24
745	Convergence Rate of Extremes for the General Error Distribution. *Journal of Applied Probability*, **2010**, 47, 668-679	0.8	24
744	Performance of Quality Assurance Procedures on Daily Precipitation. *Journal of Atmospheric and Oceanic Technology*, **2007**, 24, 821-834	2	24
743	General results for the beta-modified Weibull distribution. *Journal of Statistical Computation and Simulation*, **2011**, 81, 1211-1232	0.9	23

742	Asymptotics of Maxima of Discrete Random Variables. *Extremes*, **2002**, 5, 287-294	0.7	23
741	On the Moments of the Exponentiated Weibull Distribution. *Communications in Statistics - Theory and Methods*, **2005**, 34, 253-256	0.5	23
740	Estimation of Water Demand in Iran Based on SARIMA Models. *Environmental Modeling and Assessment*, **2013**, 18, 559-565	2	22
739	The Weibull MarshallOlkin family: Regression model and application to censored data. *Communications in Statistics - Theory and Methods*, **2019**, 48, 4171-4194	0.5	22
738	A new weighted Lindley distribution with application. *Brazilian Journal of Probability and Statistics*, **2016**, 30,	0.9	20
737	Rates of convergence of extremes from skew-normal samples. *Statistics and Probability Letters*, **2014**, 84, 40-47	0.6	20
736	Ordered multivariate extremes. *Journal of the Royal Statistical Society Series B: Statistical Methodology*, **1998**, 60, 473-496	3.9	20
735	Exponentiated Pareto distributions. *Statistics*, **2005**, 39, 255-260	0.5	20
734	Bias corrected MLEs for the Weibull distribution based on records. *Statistical Methodology*, **2013**, 13, 12-24		19
733	Estimation of Stress-Strength Reliability for the Generalized Pareto Distribution Based on Progressively Censored Samples. *Annals of Data Science*, **2015**, 2, 83-101	1.6	19
732	On the moments of the modified Weibull distribution. *Reliability Engineering and System Safety*, **2005**, 90, 114-117	6.3	19
731	Truncated-exponential skew-symmetric distributions. *Statistics*, **2014**, 48, 872-895	0.5	18
730	General results for the beta Weibull distribution. *Journal of Statistical Computation and Simulation*, **2013**, 83, 1082-1114	0.9	18
729	Tail Behavior of the General Error Distribution. *Communications in Statistics - Theory and Methods*, **2009**, 38, 1884-1892	0.5	18
728	A bivariate distribution with gamma and beta marginals with application to drought data. *Journal of Applied Statistics*, **2009**, 36, 277-301	1	18
727	Multitude of Laplace distributions. *Statistical Papers*, **2010**, 51, 127-148	1	18
726	On the characteristic function of the generalized normal distribution. *Comptes Rendus Mathematique*, **2010**, 348, 203-206	0.4	18
725	A bivariate gamma model for drought. *Water Resources Research*, **2007**, 43,	5.4	18

706	The beta transmuted-H family for lifetime data. *Statistics and Its Interface*, **2017**, 10, 505-520	0.4	15
705	Generalized inverse Lindley distribution with application to Danish fire insurance data. *Communications in Statistics - Theory and Methods*, **2017**, 46, 5001-5021	0.5	14
704	AdequacyModel: An R package for probability distributions and general purpose optimization. *PLoS ONE*, **2019**, 14, e0221487	3.7	14
703	Modified Beta Distributions. *Sankhya B*, **2014**, 76, 19-48	0.4	14
702	Some Truncated Distributions. *Acta Applicandae Mathematicae*, **2009**, 106, 105-123	1.1	14
701	Exact distribution of the product of . *Journal of Computational and Applied Mathematics*, **2011**, 235, 4496-4512	2.5	14
700	q exponential is a Burr distribution. *Physics Letters, Section A: General, Atomic and Solid State Physics* , **2006**, 359, 577-579	2.3	14
699	Product Moments of Multivariate Random Vectors. *Communications in Statistics - Theory and Methods*, **2003**, 32, 47-60	0.5	14
698	On the Product and Ratio of Gamma and Beta Random Variables. *A St A - Advances in Statistical Analysis*, **2005**, 89, 435-449		14
697	New defective models based on the Kumaraswamy family of distributions with application to cancer data sets. *Statistical Methods in Medical Research*, **2017**, 26, 1737-1755	2.3	13
696	Confidence distributions: A review. *Statistical Methodology*, **2015**, 22, 23-46		13
695	Efficient Estimation of the PDF and the CDF of the Weibull Extension Model. *Communications in Statistics Part B: Simulation and Computation*, **2016**, 45, 2191-2207	0.6	13
694	A new family of lifetime models. *Journal of Statistical Computation and Simulation*, **2013**, 83, 1389-1404	0.9	13
693	A new class of defective models based on the Marshall Olkin family of distributions for cure rate modeling. *Computational Statistics and Data Analysis*, **2017**, 107, 48-63	1.6	13
692	Almost sure central limit theorem for partial sums and maxima. *Mathematische Nachrichten*, **2009**, 282, 632-636	0.8	13
691	Statistical distributions of potential interest in ultrasound speckle analysis. *Physics in Medicine and Biology*, **2007**, 52, N213-27	3.8	13
690	A class of generalized models for shadowed fading channels. *Wireless Personal Communications*, **2007**, 43, 1113-1120	1.9	13
689	Pareto Random Variables for Hydrological Modeling. *Water Resources Management*, **2008**, 22, 1381-1393	3.7	13

688	Reliability for lifetime distributions. *Mathematical and Computer Modelling*, **2003**, 37, 683-688		13
687	On the Linear Combination of Exponential and Gamma Random Variables. *Entropy*, **2005**, 7, 161-171	2.8	13
686	Linex discrepancy for bandwidth selection. *Communications in Statistics Part B: Simulation and Computation*, **2017**, 46, 5054-5069	0.6	12
685	New Folded Models for the Log-Transformed Norwegian Fire Claim Data. *Communications in Statistics - Theory and Methods*, **2015**, 44, 4408-4440	0.5	12
684	A review of backtesting for value at risk. *Communications in Statistics - Theory and Methods*, **2018**, 47, 3616-3639	0.5	12
683	Asymptotic expansions for moments of skew-normal extremes. *Statistics and Probability Letters*, **2013**, 83, 1321-1329	0.6	12
682	The exact density of the sum of independent skew normal random variables. *Journal of Computational and Applied Mathematics*, **2017**, 311, 1-10	2.4	12
681	A new four-parameter lifetime distribution. *Journal of Statistical Computation and Simulation*, **2014**, 84, 248-263	0.9	12
680	Models for citation behavior. *Scientometrics*, **2007**, 72, 291-305	3	12
679	On the ratio . *Journal of Multivariate Analysis*, **2006**, 97, 342-358	1.4	12
678	Sums, Products, and Ratios of Non-central Beta Variables. *Communications in Statistics - Theory and Methods*, **2005**, 34, 89-100	0.5	12
677	A truncated Pareto distribution. *Computer Communications*, **2006**, 30, 1-4	5.1	12
676	Products, and ratios for a bivariate gamma distribution. *Applied Mathematics and Computation*, **2005**, 171, 581-595	2.7	12
675	Exponentiated beta distributions. *Computers and Mathematics With Applications*, **2005**, 49, 1029-1035	2.7	12
674	A polynomial model for bivariate extreme value distributions. *Statistics and Probability Letters*, **1999**, 42, 15-25	0.6	12
673	A note on Modelling exchange rate returns: which flexible distribution to use? *Quantitative Finance*, **2015**, 15, 1777-1785	1.6	11
672	GARCH modeling of five popular commodities. *Empirical Economics*, **2015**, 48, 1691-1712	1.2	11
671	Generalized gamma variables with drought application. *Journal of the Korean Statistical Society*, **2008**, 37, 37-45	0.5	11

670	Compound mixed Poisson distributions I. *Scandinavian Actuarial Journal*, **2006**, 2006, 141-162	1	11
669	Compound Mixed Poisson Distributions II. *Scandinavian Actuarial Journal*, **2006**, 2006, 163-181	1	11
668	Reliability for extreme value distributions. *Mathematical and Computer Modelling*, **2003**, 37, 915-922		11
667	Local dependence functions for extreme value distributions. *Journal of Applied Statistics*, **2003**, 30, 1081-1100	1	11
666	On the product and ratio of Laplace and Bessel random variables. *Journal of Applied Mathematics*, **2005**, 2005, 393-402	1.1	11
665	Intensity-duration models based on bivariate gamma distributions. *Hiroshima Mathematical Journal*, **2006**, 36,	1	11
664	A review of goodness of fit tests for Pareto distributions. *Journal of Computational and Applied Mathematics*, **2019**, 361, 13-41	2.4	10
663	Modelling Temperature Trends in New Zealand. *Environmental Modeling and Assessment*, **2009**, 14, 231-249	2	10
662	On the alternative to the Weibull function. *Engineering Fracture Mechanics*, **2007**, 74, 451-456	4.2	10
661	Statistical distribution of the difference of two proportions. *Statistics in Medicine*, **2007**, 26, 3518-21	2.3	10
660	Marshall and Olkin Distributions. *Acta Applicandae Mathematicae*, **2008**, 103, 87-100	1.1	10
659	Friday and Patil's Bivariate Exponential Distribution with Application to Drought Data. *Water Resources Management*, **2006**, 20, 749-759	3.7	10
658	Characterizations of the Beta Distribution. *Communications in Statistics - Theory and Methods*, **2004**, 33, 2941-2957	0.5	10
657	A generalized logistic distribution. *International Journal of Mathematics and Mathematical Sciences*, **2005**, 2005, 3169-3174	0.8	10
656	Simulation of multivariate extreme values. *Journal of Statistical Computation and Simulation*, **1999**, 62, 395-410	0.9	10
655	THE BIVARIATE F3-BETA DISTRIBUTION. *Communications of the Korean Mathematical Society*, **2006**, 21, 363-374		10
654	Comparisons of smallest order statistics from Pareto distributions with different scale and shape parameters. *Annals of Operations Research*, **2017**, 254, 191-209	3.2	9
653	An extension of Azzalini's method. *Journal of Computational and Applied Mathematics*, **2015**, 278, 37-47	2.4	9

652	Exact Inference on Weibull Parameters With Multiply Type-I Censored Data. *IEEE Transactions on Reliability*, **2018**, 67, 432-445	4.6	9
651	Two new defective distributions based on the Marshall-Olkin extension. *Lifetime Data Analysis*, **2016**, 22, 216-40	1.3	9
650	A note on Pareto tails and lognormal body of US cities size distribution. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 513, 55-62	3.3	9
649	Confidence intervals for for the generalized exponential distribution. *Statistical Methodology*, **2012**, 9, 445-455		9
648	Tail Properties and Asymptotic Expansions for the Maximum of the Logarithmic Skew-Normal Distribution. *Journal of Applied Probability*, **2013**, 50, 900-907	0.8	9
647	On The Weibull MGF. *IEEE Transactions on Communications*, **2007**, 55, 1287-1287	6.9	9
646	Linear combination of Gumbel random variables. *Stochastic Environmental Research and Risk Assessment*, **2007**, 21, 283-286	3.5	9
645	Reliability models based on bivariate exponential distributions. *Probabilistic Engineering Mechanics*, **2006**, 21, 338-351	2.6	9
644	Multitude of beta distributions with applications. *Statistics*, **2007**, 41, 153-179	0.5	9
643	Newdistns: AnRPackage for New Families of Distributions. *Journal of Statistical Software*, **2016**, 69,	7.3	9
642	Count regression models for COVID-19. *Physica A: Statistical Mechanics and Its Applications*, **2021**, 563, 125460	3.3	9
641	A new four-parameter lifetime distribution. *Journal of Applied Statistics*, **2017**, 44, 767-797	1	8
640	Exponentiated power Lindley power series class of distributions: Theory and applications. *Communications in Statistics Part B: Simulation and Computation*, **2018**, 47, 2499-2531	0.6	8
639	A note on Cochran test for homogeneity in one-way ANOVA and meta-analysis. *Statistical Papers*, **2014**, 55, 301-310	1	8
638	On the characteristic functions for extreme value distributions. *Extremes*, **2013**, 16, 27-38	0.7	8
637	An extension of almost sure central limit theorem for order statistics. *Extremes*, **2009**, 12, 201-209	0.7	8
636	Exact distribution of the linear combination of p Gumbel random variables. *International Journal of Computer Mathematics*, **2008**, 85, 1355-1362	1.2	8
635	The Waiting Time Distribution. *Computers and Industrial Engineering*, **2007**, 53, 693-699	6.4	8

634   The BKF Bayesian wavelet estimator. *Signal Processing*, **2007**, 87, 2268-2271   4.4   8

633   Sociological Models Based on Fréchet Random Variables. *Quality and Quantity*, **2008**, 42, 89-95   2.4   8

632   Explicit expressions for moments of gamma order statistics. *Bulletin of the Brazilian Mathematical Society*, **2008**, 39, 45-60   1.2   8

631   On the Moments of the Exponentiated Weibull Distribution. *Communications in Statistics - Theory and Methods*, **2005**, 34, 253-256   0.5   8

630   Acknowledgement of Priority: the Generalized Normal Distribution. *Journal of Applied Statistics*, **2006**, 33, 1031-1032   1   8

629   On the ratio of logistic random variables. *Computational Statistics and Data Analysis*, **2006**, 50, 1206-1219   1.6   8

628   Sums, products and ratios for Mckay's bivariate gamma distribution. *Mathematical and Computer Modelling*, **2006**, 43, 185-193   8

627   Bivariate gamma distributions, sums and ratios. *Bulletin of the Brazilian Mathematical Society*, **2006**, 37, 241-274   1.2   8

626   Drought modeling and products of random variables with exponential kernel. *Stochastic Environmental Research and Risk Assessment*, **2006**, 21, 123-129   3.5   8

625   Beta trigonometric distributions. *Portuguese Economic Journal*, **2006**, 5, 207-224   0.9   8

624   Sums, products and ratios of generalized beta variables. *Statistical Papers*, **2006**, 47, 69-90   1   8

623   Convolutions of the T distribution. *Computers and Mathematics With Applications*, **2005**, 49, 715-721   2.7   8

622   mle.tools: An R Package for Maximum Likelihood Bias Correction. *R Journal*, **2017**, 9, 268   3.3   8

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620   A note on 'Analysis of gamma-ray burst duration distribution using mixtures of skewed distributions'. *Monthly Notices of the Royal Astronomical Society*, **2018**, 473, 625-646   4.3   7

619   Interval Estimation for Gumbel Distribution Using Climate Records. *Bulletin of the Malaysian Mathematical Sciences Society*, **2016**, 39, 257-270   1.2   7

618   Comments on 'Choosing an optimal method to combine p-values' by Sungho Won, Nathan Morris, Qing Lu and Robert C. Elston, Statistics in Medicine 2009; 28:1537-1553. *Statistics in Medicine*, **2011**, 30, 2959-61; author reply 2962-4   2.3   7

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614	Explicit expressions for moments of t order statistics. *Comptes Rendus Mathematique*, **2007**, 345, 523-526	6.4	7
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610	On the product and ratio of . *Applied Mathematics Letters*, **2006**, 19, 45-55	3.5	7
609	On the bit-error rate for generalized gamma fading channels. *IEEE Communications Letters*, **2006**, 10, 644-645	3.8	7
608	Fisher information for the elliptically symmetric Pearson distributions. *Applied Mathematics and Computation*, **2006**, 178, 195-206	2.7	7
607	Convolutions of the pearson type VII distribution. *Computers and Mathematics With Applications*, **2005**, 50, 339-346	2.7	7
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605	Limit distributions for the bivariate geometric maxima. *Extremes*, **2005**, 8, 357-370	0.7	7
604	Evidence of Trend in Return Levels for Daily Windrun in New Zealand. *Journal of the Meteorological Society of Japan*, **2006**, 84, 805-819	2.8	7
603	CompLognormal: An R Package for Composite Lognormal Distributions. *R Journal*, **2013**, 5, 97	3.3	7
602	Estimation Methods for Value at Risk **2016**, 283-356		7
601	A review of Student's t distribution and its generalizations. *Empirical Economics*, **2020**, 58, 1461-1490	1.2	7
600	A note on "On the ratio of independent complex Gaussian random variables"*Multidimensional Systems and Signal Processing*, **2018**, 29, 1839-1843	1.8	7
599	The exponentiated transmuted Weibull geometric distribution with application in survival analysis. *Communications in Statistics Part B: Simulation and Computation*, **2017**, 46, 4244-4263	0.6	6

598	Tabulations for value at risk and expected shortfall. *Communications in Statistics - Theory and Methods*, **2017**, 46, 5956-5984	0.5	6
597	Bayes minimax estimation of the mean matrix of matrix-variate normal distribution under balanced loss function. *Statistics and Probability Letters*, **2017**, 125, 110-120	0.6	6
596	Efficient estimation for the generalized exponential distribution. *Statistical Papers*, **2015**, 56, 1015-1031	1	6
595	Remarks on the Stable S▯▯▯Distribution. *Methodology and Computing in Applied Probability*, **2015**, 17, 515-524	0.6	6
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584	Moments and cumulants for the complex Wishart. *Journal of Multivariate Analysis*, **2012**, 112, 242-247	1.4	6
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