# Matthias Scherer

List of Publications by Year
in descending order



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|---|---|---|---|
| 52 papers | 752 citations | 567281 15 h-index | 610901 24 g-index |
| 55 all docs | 55 docs citations | 55 times ranked | 326 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | CDO pricing with nested Archimedean copulas. Quantitative Finance, 2011, 11, 775-787. | 1.7 | 71 |
| 2 | LÃ©vy-frailty copulas. Journal of Multivariate Analysis, 2009, 100, 1567-1585. | 1.0 | 64 |
| 3 | Constructing hierarchical Archimedean copulas with LÃ©vy subordinators. Journal of Multivariate Analysis, 2010, 101, 1428-1433. | 1.0 | 52 |
| 4 | Reparameterizing Marshallâ€“Olkin copulas with applications to sampling. Journal of Statistical Computation and Simulation, 2011, 81, 59-78. | 1.2 | 37 |
| 5 | Capturing parameter risk with convex risk measures. European Actuarial Journal, 2013, 3, 97-132. | 1.1 | 31 |
| 6 | A TRACTABLE MULTIVARIATE DEFAULT MODEL BASED ON A STOCHASTIC TIME-CHANGE. International Journal of Theoretical and Applied Finance, 2009, 12, 227-249. | 0.5 | 24 |
| 7 | -extendible copulas. Journal of Multivariate Analysis, 2012, 110, 151-160. | 1.0 | 24 |
| 8 | Financial Engineering with Copulas Explained. , 2014, , . | | 23 |
| 9 | Analyzing the effect of low interest rates on the surplus participation of life insurance policies with different annual interest rate guarantees. European Actuarial Journal, 2015, 5, 11-28. | 1.1 | 23 |
| 10 | A note on first-passage times of continuously time-changed Brownian motion. Statistics and Probability Letters, 2012, 82, 165-172. | 0.7 | 21 |
| 11 | Exchangeable exogenous shock models. Bernoulli, 2016, 22, . | 1.3 | 20 |
| 12 | Multivariate Hierarchical Copulas with Shocks. Methodology and Computing in Applied Probability, 2010, 12, 681-694. | 1.2 | 17 |
| 13 | Default models based on scale mixtures of Marshall-Olkin copulas: properties and applications. Metrika, 2013, 76, 179-203. | 0.8 | 17 |
| 14 | Characterization of extendible distributions with exponential minima via processes that are infinitely divisible with respect to time. Extremes, 2014, 17, 77-95. | 1.0 | 17 |
| 15 | Bivariate extreme-value copulas with discrete Pickands dependence measure. Extremes, 2011, 14, 311-324. | 1.0 | 14 |
| 16 | A comprehensive model for cyber risk based on marked point processes and its application to insurance. European Actuarial Journal, 2022, 12, 33-85. | 1.1 | 14 |
| 17 | Shot-noise driven multivariate default models. European Actuarial Journal, 2012, 2, 161-186. | 1.1 | 13 |
| 18 | Multivariate geometric distributions, (logarithmically) monotone sequences, and infinitely divisible laws. Journal of Multivariate Analysis, 2013, 115, 457-480. | 1.0 | 13 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | Copulas, credit portfolios, and the broken heart syndrome. Dependence Modeling, 2018, 6, 114-130. | 0.5 | 13 |
| 20 | Parametric model risk and power plant valuation. Energy Economics, 2016, 59, 423-434. | 12.1 | 11 |
| 21 | CIID Frailty Models and Implied Copulas. Lecture Notes in Statistics, 2013, , 201-230. | 0.2 | 11 |
| 22 | What makes dependence modeling challenging? Pitfalls and ways to circumvent them. Statistics and Risk Modeling, 2013, 30, . | 1.0 | 9 |
| 23 | Analyzing model robustness via a distortion of the stochastic root: A Dirichlet prior approach. Statistics and Risk Modeling, 2015, 32, 177-195. | 1.0 | 8 |
| 24 | Efficiently sampling exchangeable Cuadrasâ€“AugÃ© copulas in high dimensions. Information Sciences, 2009, 179, 2872-2877. | 6.9 | 7 |
| 25 | Extendibility of Marshallâ€“Olkin distributions and inverse Pascal triangles. Brazilian Journal of Probability and Statistics, 2013, 27, . | 0.4 | 7 |
| 26 | On the calibration of distortion risk measures to bid-ask prices. Quantitative Finance, 2014, 14, 1217-1228. | 1.7 | 7 |
| 27 | Modeling Recovery Rates of Small- and Medium-Sized Entities in the US. Mathematics, 2020, 8, 1856. | 2.2 | 7 |
| 28 | Subordinators which are infinitely divisible w.r.t. time: Construction, properties, and simulation of max-stable sequences and infinitely divisible laws. Alea, 2019, 16, 997. | 0.7 | 7 |
| 29 | Sampling Exchangeable and Hierarchical Marshall-Olkin Distributions. Communications in Statistics - Theory and Methods, 2013, 42, 619-632. | 1.0 | 6 |
| 30 | Efficiently pricing double barrier derivatives in stochastic volatility models. Review of Derivatives Research, 2014, 17, 191-216. | 0.8 | 6 |
| 31 | Markov multi-variate survival indicators for default simulation as a new characterization of the Marshallâ€“Olkin law. Statistics and Probability Letters, 2016, 114, 60-66. | 0.7 | 6 |
| 32 | Reconstructing the topology of financial networks from degree distributions and reciprocity. Journal of Multivariate Analysis, 2019, 172, 210-222. | 1.0 | 6 |
| 33 | The Pickands representation of survival Marshallâ€“Olkin copulas. Statistics and Probability Letters, 2010, 80, 357-360. | 0.7 | 5 |
| 34 | On the construction of low-parametric families of min-stable multivariate exponential distributions in large dimensions. Dependence Modeling, 2015, 3, . | 0.5 | 5 |
| 35 | Membership testing for Bernoulli and tail-dependence matrices. Journal of Multivariate Analysis, 2018, 168, 240-260. | 1.0 | 5 |
| 36 | Two Novel Characterizations of Self-Decomposability on the Half-Line. Journal of Theoretical Probability, 2017, 30, 365-383. | 0.8 | 4 |

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|---|---|---|---|
| 37 | A probabilistic view on semilinear copulas. Information Sciences, 2020, 512, 258-276. | 6.9 | 4 |
| 38 | Model Risk and Uncertaintyâ€"Illustrated with Examples from Mathematical Finance. , 2014, , 279-306. | | 4 |
| 39 | A Multivariate Default Model with Spread and Event Risk. Applied Mathematical Finance, 2014, 21, 51-83. | 1.2 | 3 |
| 40 | My introduction to copulas. Dependence Modeling, 2017, 5, 88-98. | 0.5 | 3 |
| 41 | Emil J. Gumbelâ€™s last course on the â€œStatistical theory of extreme valuesâ€• a conversation with Tuncel M. Yegulalp. Extremes, 2018, 21, 97-113. | 1.0 | 3 |
| 42 | Geostatistical modeling of dependent credit spreads: Estimation of large covariance matrices and imputation of missing data. Journal of Banking and Finance, 2020, 118, 105897. | 2.9 | 3 |
| 43 | On the structure of exchangeable extreme-value copulas. Journal of Multivariate Analysis, 2020, 180, 104670. | 1.0 | 3 |
| 44 | A Survey of Dynamic Representations and Generalizations of the Marshallâ€"Olkin Distribution. Springer Proceedings in Mathematics and Statistics, 2015, , 1-13. | 0.2 | 3 |
| 45 | Exogenous shock models: analytical characterization and probabilistic construction. Metrika, 2019, 82, 931-959. | 0.8 | 2 |
| 46 | The Mean of Marshallâ€"Olkin-Dependent Exponential Random Variables. Springer Proceedings in Mathematics and Statistics, 2015, , 33-50. | 0.2 | 2 |
| 47 | Modeling the evolution of implied CDO correlations. Financial Markets and Portfolio Management, 2010, 24, 289-308. | 2.0 | 1 |
| 48 | Insurance applications of dependence modeling. Dependence Modeling, 2020, 8, 93-106. | 0.5 | 1 |
| 49 | Modeling credit portfolio derivatives, including both a default and a prepayment feature. Applied Stochastic Models in Business and Industry, 2013, 29, 479-495. | 1.5 | 0 |
| 50 | Modeling Influenza-Like Illness Activity in the United States. North American Actuarial Journal, 2017, 21, 323-342. | 1.4 | 0 |
| 51 | Distribuzioni con marginali assegnate: Gli Inizi Unâ€™intervista Con Giorgio Dallâ€™Aglio. Lettera Matematica Pristem, 2017, 101, 4-16. | 0.0 | 0 |
| 52 | The standard formula of Solvency II: a critical discussion. European Actuarial Journal, 2020, 11, 3. | 1.1 | 0 |