

# 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	A comprehensive model for cyber risk based on marked point processes and its application to insurance. <i>European Actuarial Journal</i> , 2022, 12, 33-85.	1.1	14
2	A probabilistic view on semilinear copulas. <i>Information Sciences</i> , 2020, 512, 258-276.	6.9	4
3	Geostatistical modeling of dependent credit spreads: Estimation of large covariance matrices and imputation of missing data. <i>Journal of Banking and Finance</i> , 2020, 118, 105897.	2.9	3
4	On the structure of exchangeable extreme-value copulas. <i>Journal of Multivariate Analysis</i> , 2020, 180, 104670.	1.0	3
5	The standard formula of Solvency II: a critical discussion. <i>European Actuarial Journal</i> , 2020, 11, 3.	1.1	0
6	Modeling Recovery Rates of Small- and Medium-Sized Entities in the US. <i>Mathematics</i> , 2020, 8, 1856.	2.2	7
7	Insurance applications of dependence modeling. <i>Dependence Modeling</i> , 2020, 8, 93-106.	0.5	1
8	Exogenous shock models: analytical characterization and probabilistic construction. <i>Metrika</i> , 2019, 82, 931-959.	0.8	2
9	Reconstructing the topology of financial networks from degree distributions and reciprocity. <i>Journal of Multivariate Analysis</i> , 2019, 172, 210-222.	1.0	6
10	Subordinators which are infinitely divisible w.r.t. time: Construction, properties, and simulation of max-stable sequences and infinitely divisible laws. <i>Alea</i> , 2019, 16, 997.	0.7	7
11	Emil J. Gumbel's last course on the "Statistical theory of extreme values": a conversation with Tuncel M. Yegulalp. <i>Extremes</i> , 2018, 21, 97-113.	1.0	3
12	Copulas, credit portfolios, and the broken heart syndrome. <i>Dependence Modeling</i> , 2018, 6, 114-130.	0.5	13
13	Membership testing for Bernoulli and tail-dependence matrices. <i>Journal of Multivariate Analysis</i> , 2018, 168, 240-260.	1.0	5
14	Two Novel Characterizations of Self-Decomposability on the Half-Line. <i>Journal of Theoretical Probability</i> , 2017, 30, 365-383.	0.8	4
15	Modeling Influenza-Like Illness Activity in the United States. <i>North American Actuarial Journal</i> , 2017, 21, 323-342.	1.4	0
16	My introduction to copulas. <i>Dependence Modeling</i> , 2017, 5, 88-98.	0.5	3
17	Distribuzioni con marginali assegnate: Gli Inizi Un'intervista Con Giorgio Dall'Aglio. <i>Lettera Matematica Pristem</i> , 2017, 101, 4-16.	0.0	0
18	Parametric model risk and power plant valuation. <i>Energy Economics</i> , 2016, 59, 423-434.	12.1	11

#	ARTICLE	IF	CITATIONS
19	Exchangeable exogenous shock models. Bernoulli, 2016, 22, .	1.3	20
20	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
21	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
22	On the construction of low-parametric families of min-stable multivariate exponential distributions in large dimensions. Dependence Modeling, 2015, 3, .	0.5	5
23	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
24	A Survey of Dynamic Representations and Generalizations of the Marshallâ€“Olkin Distribution. Springer Proceedings in Mathematics and Statistics, 2015, , 1-13.	0.2	3
25	The Mean of Marshallâ€“Olkin-Dependent Exponential Random Variables. Springer Proceedings in Mathematics and Statistics, 2015, , 33-50.	0.2	2
26	On the calibration of distortion risk measures to bid-ask prices. Quantitative Finance, 2014, 14, 1217-1228.	1.7	7
27	Efficiently pricing double barrier derivatives in stochastic volatility models. Review of Derivatives Research, 2014, 17, 191-216.	0.8	6
28	Financial Engineering with Copulas Explained. , 2014, , .		23
29	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
30	A Multivariate Default Model with Spread and Event Risk. Applied Mathematical Finance, 2014, 21, 51-83.	1.2	3
31	Model Risk and Uncertaintyâ€“Illustrated with Examples from Mathematical Finance. , 2014, , 279-306.		4
32	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
33	Multivariate geometric distributions, (logarithmically) monotone sequences, and infinitely divisible laws. Journal of Multivariate Analysis, 2013, 115, 457-480.	1.0	13
34	Capturing parameter risk with convex risk measures. European Actuarial Journal, 2013, 3, 97-132.	1.1	31
35	Default models based on scale mixtures of Marshall-Olkin copulas: properties and applications. Metrika, 2013, 76, 179-203.	0.8	17
36	What makes dependence modeling challenging? Pitfalls and ways to circumvent them. Statistics and Risk Modeling, 2013, 30, .	1.0	9

#	ARTICLE	IF	CITATIONS
37	Sampling Exchangeable and Hierarchical Marshall-Olkin Distributions. Communications in Statistics - Theory and Methods, 2013, 42, 619-632.	1.0	6
38	Extendibility of Marshall-Olkin distributions and inverse Pascal triangles. Brazilian Journal of Probability and Statistics, 2013, 27, .	0.4	7
39	CIID Frailty Models and Implied Copulas. Lecture Notes in Statistics, 2013, , 201-230.	0.2	11
40	Shot-noise driven multivariate default models. European Actuarial Journal, 2012, 2, 161-186.	1.1	13
41	A note on first-passage times of continuously time-changed Brownian motion. Statistics and Probability Letters, 2012, 82, 165-172.	0.7	21
42	-extendible copulas. Journal of Multivariate Analysis, 2012, 110, 151-160.	1.0	24
43	Reparameterizing Marshall-Olkin copulas with applications to sampling. Journal of Statistical Computation and Simulation, 2011, 81, 59-78.	1.2	37
44	Bivariate extreme-value copulas with discrete Pickands dependence measure. Extremes, 2011, 14, 311-324.	1.0	14
45	CDO pricing with nested Archimedean copulas. Quantitative Finance, 2011, 11, 775-787.	1.7	71
46	Modeling the evolution of implied CDO correlations. Financial Markets and Portfolio Management, 2010, 24, 289-308.	2.0	1
47	Multivariate Hierarchical Copulas with Shocks. Methodology and Computing in Applied Probability, 2010, 12, 681-694.	1.2	17
48	Constructing hierarchical Archimedean copulas with Lévy subordinators. Journal of Multivariate Analysis, 2010, 101, 1428-1433.	1.0	52
49	The Pickands representation of survival Marshall-Olkin copulas. Statistics and Probability Letters, 2010, 80, 357-360.	0.7	5
50	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
51	Lévy-frailty copulas. Journal of Multivariate Analysis, 2009, 100, 1567-1585.	1.0	64
52	Efficiently sampling exchangeable Cuadras-Augé copulas in high dimensions. Information Sciences, 2009, 179, 2872-2877.	6.9	7