Wolfgang Karl HÃ¤rdle

List of Publications by Year
in descending order

210 papers	12,097 citations	41344 49 h-index	43889 91 g-index
241 all docs	241 docs citations	241 times ranked	5017 citing authors

#	Article	IF	Citations
1	Nonparametric and Semiparametric Models. Springer Series in Statistics, 2004, , .	0.9	581
2	Optimal Smoothing in Single-Index Models. Annals of Statistics, 1993, 21, 157.	2.6	538
3	Partially Linear Models. Contributions To Statistics, 2000, , .	0.2	422
4	Investigating Smooth Multiple Regression by the Method of Average Derivatives. Journal of the American Statistical Association, 1989, 84, 986-995.	3.1	413
5	A CONSISTENT NONPARAMETRIC TEST FOR CAUSALITY IN QUANTILE. Econometric Theory, 2012, 28, 861-887.	0.7	326
6	Smoothing Techniques. Springer Series in Statistics, 1991, , .	0.9	318
7	Applied Multivariate Statistical Analysis. , 2015, , .		285
8	TENET: Tail-Event driven NETwork risk. Journal of Econometrics, 2016, 192, 499-513.	6.5	269
9	How Far are Automatically Chosen Regression Smoothing Parameters from their Optimum?. Journal of the American Statistical Association, 1988, 83, 86-95.	3.1	268
10	Investigating Smooth Multiple Regression by the Method of Average Derivatives. Journal of the American Statistical Association, 1989, 84, 986.	3.1	266
11	Estimation in a semiparametric partially linear errors-in-variables model. Annals of Statistics, 1999, 27, 1519.	2.6	266
12	Semi-parametric estimation of partially linear single-index models. Journal of Multivariate Analysis, 2006, 97, 1162-1184.	1.0	209
13	Applied Multivariate Statistical Analysis. , 2003, , .		199
14	Local polynomial estimators of the volatility function in nonparametric autoregression. Journal of Econometrics, 1997, 81, 223-242.	6.5	195
15	Semiparametric Regression Analysis With Missing Response at Random. Journal of the American Statistical Association, 2004, 99, 334-345.	3.1	185
16	Bootstrap Methods for Time Series. International Statistical Review, 2003, 71, 435-459.	1.9	178
17	KERNEL REGRESSION SMOOTHING OF TIME SERIES. Journal of Time Series Analysis, 1992, 13, 209-232.	1.2	171
18	Applied Multivariate Statistical Analysis. , 2012, , .		167

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19	Direct Semiparametric Estimation of Single-Index Models with Discrete Covariates. Journal of the American Statistical Association, 1996, 91, 1632-1640.	3.1	164
20	Direct estimation of low-dimensional components in additive models. Annals of Statistics, 1998, 26, 943.	2.6	163
21	Strong uniform convergence rates in robust nonparametric time series analysis and prediction: Kernel regression estimation from dependent observations. Stochastic Processes and Their Applications, 1986, 23, 77-89.	0.9	159
22	Bootstrapping in Nonparametric Regression: Local Adaptive Smoothing and Confidence Bands. Journal of the American Statistical Association, 1988, 83, 102-110.	3.1	136
23	Common functional principal components. Annals of Statistics, 2009, 37, .	2.6	135
24	CRIX an Index for cryptocurrencies. Journal of Empirical Finance, 2018, 49, 107-122.	1.8	134
25	Chapter 38 Applied nonparametric methods. Handbook of Econometrics, 1994, , 2295-2339.	1.0	132
26	The EFM approach for single-index models. Annals of Statistics, 2011, 39, .	2.6	125
27	Estimation of additive regression models with known links. Biometrika, 1996, 83, 529-540.	2.4	116
28	A Review of Nonparametric Time Series Analysis. International Statistical Review, 1997, 65, 49-72.	1.9	113
29	Nonparametric Autoregression with Multiplicative Volatility and Additive mean. Journal of Time Series Analysis, 1999, 20, 579-604.	1.2	99
30	Random approximations to some measures of accuracy in nonparametric curve estimation. Journal of Multivariate Analysis, 1986, 20, 91-113.	1.0	95
31	Asymptotic maximal deviation of M-smoothers. Journal of Multivariate Analysis, 1989, 29, 163-179.	1.0	95
32	The Dynamics of Implied Volatilities: A Common Principal Components Approach. Review of Derivatives Research, 2003, 6, 179-202.	0.8	85
33	Nonparametric state price density estimation using constrained least squares and the bootstrap. Journal of Econometrics, 2006, 133, 579-599.	6.5	83
34	Understanding Cryptocurrencies*. Journal of Financial Econometrics, 2020, 18, 181-208.	1.5	83
35	Testing a Parametric Model Against a Semiparametric Alternative. Econometric Theory, 1994, 10, 821-848.	0.7	82
36	Semiparametric analysis of German East-West migration intentions: facts and theory. Journal of Applied Econometrics, 1998, 13, 525-541.	2.3	80

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37	Nonparametric vector autoregression. Journal of Statistical Planning and Inference, 1998, 68, 221-245.	0.6	78
38	Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461-1474.	3.1	77
39	An empirical likelihood goodness-of-fit test for time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2003, 65, 663-678.	2.2	76
40	Integration and backfitting methods in additive models-finite sample properties and comparison. Test, 1999, 8, 419-458.	1.1	75
41	BOOTSTRAP INFERENCE IN SEMIPARAMETRIC GENERALIZED ADDITIVE MODELS. Econometric Theory, 2004, 20, .	0.7	75
42	Time Series Modelling With Semiparametric Factor Dynamics. Journal of the American Statistical Association, 2009, 104, 284-298.	3.1	74
43	Robust regression function estimation. Journal of Multivariate Analysis, 1984, 14, 169-180.	1.0	73
44	<scp>Calibrating CAT Bonds for Mexican Earthquakes</scp>. Journal of Risk and Insurance, 2010, 77, 625-650.	1.6	72
45	Variable selection and oversampling in the use of smooth support vector machines for predicting the default risk of companies. Journal of Forecasting, 2009, 28, 512-534.	2.8	71
46	Nonclassical demand. Journal of Econometrics, 1995, 67, 227-257.	6.5	69
47	Inhomogeneous Dependence Modeling with Time-Varying Copulae. Journal of Business and Economic Statistics, 2009, 27, 224-234.	2.9	69
48	Discrete time option pricing with flexible volatility estimation. Finance and Stochastics, 2000, 4, 189-207.	1.1	66
49	Estimation of Non-sharp Support Boundaries. Journal of Multivariate Analysis, 1995, 55, 205-218.	1.0	64
50	The Implied Market Price of Weather Risk. Applied Mathematical Finance, 2012, 19, 59-95.	1.2	59
51	Efficient estimation in conditional single-index regression. Journal of Multivariate Analysis, 2003, 86, 213-226.	1.0	58
52	Localized Realized Volatility Modeling. Journal of the American Statistical Association, 2010, 105, 1376-1393.	3.1	58
53	Applied Multivariate Statistical Analysis. , 2019, , .		57
54	Time Inhomogeneous Multiple Volatility Modeling. Journal of Financial Econometrics, 2003, 1, 55-95.	1.5	56

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55	Improving crime count forecasts using Twitter and taxi data. Decision Support Systems, 2018, 113, 73-85.	5.9	55
56	Network quantile autoregression. Journal of Econometrics, 2019, 212, 345-358.	6.5	55
57	Statistics of Financial Markets. Universitext, 2004, , .	0.2	55
58	Investing with Cryptocurrenciesâ€"a Liquidity Constrained Investment Approach*. Journal of Financial Econometrics, 2020, 18, 280-306.	1.5	53
59	Direct Semiparametric Estimation of Single-Index Models with Discrete Covariates. Journal of the American Statistical Association, 1996, 91, 1632.	3.1	49
60	How sensitive are average derivatives?. Journal of Econometrics, 1993, 58, 31-48.	6.5	48
61	Difference based ridge and Liu type estimators in semiparametric regression models. Journal of Multivariate Analysis, 2012, 105, 164-175.	1.0	48
62	Tail event driven networks of SIFIs. Journal of Econometrics, 2019, 208, 282-298.	6.5	47
63	Statistics of Financial Markets. , 2011, , .		46
64	Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461.	3.1	44
65	Modeling default risk with support vector machines. Quantitative Finance, 2011, 11, 135-154.	1.7	44
66	Investing with cryptocurrencies â€“ evaluating their potential for portfolio allocation strategies. Quantitative Finance, 2021, 21, 1825-1853.	1.7	44
67	Stable Distributions. , 2005, , 21-44.		41
68	Estimation and Testing for Varying Coefficients in Additive Models With Marginal Integration. Journal of the American Statistical Association, 2006, 101, 1212-1227.	3.1	41
69	Single-Index-Based CoVaR With Very High-Dimensional Covariates. Journal of Business and Economic Statistics, 2018, 36, 212-226.	2.9	41
70	ESTIMATION IN AN ADDITIVE MODEL WHEN THE COMPONENTS ARE LINKED PARAMETRICALLY. Econometric Theory, 2002, 18, 886-912.	0.7	40
71	Calibration Risk for Exotic Options. Journal of Derivatives, 2007, 14, 47-63.	0.3	40
72	Does Male Age Affect the Risk of Spontaneous Abortion? An Approach Using Semiparametric Regression. American Journal of Epidemiology, 2003, 157, 815-824.	3.4	36

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73	Downside risk and stock returns in the G7 countries: An empirical analysis of their long-run and short-run dynamics. Journal of Banking and Finance, 2018, 93, 21-32.	2.9	36
74	An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512-1521.	3.1	35
75	Rise of the machines? Intraday high-frequency trading patterns of cryptocurrencies. European Journal of Finance, 2021, 27, 8-30.	3.1	35
76	Nonparametric Risk Management With Generalized Hyperbolic Distributions. Journal of the American Statistical Association, 2008, 103, 910-923.	3.1	34
77	The Bayesian Additive Classification Tree applied to credit risk modelling. Computational Statistics and Data Analysis, 2010, 54, 1197-1205.	1.2	34
78	Derivative estimation and testing in generalized additive models. Journal of Statistical Planning and Inference, 2003, 115, 521-542.	0.6	33
79	Iterated bootstrap with applications to frontier models. Journal of Productivity Analysis, 1995, 6, 63-76.	1.6	32
80	Portfolio value at risk based on independent component analysis. Journal of Computational and Applied Mathematics, 2007, 205, 594-607.	2.0	32
81	Local quantile regression. Journal of Statistical Planning and Inference, 2013, 143, 1109-1129.	0.6	30
82	Dynamics of state price densities. Journal of Econometrics, 2009, 150, 1-15.	6.5	28
83	Common factors governing VDAX movements and the maximum loss. Financial Markets and Portfolio Management, 2002, 16, 16-29.	2.0	27
84	Modelling and forecasting liquidity supply using semiparametric factor dynamics. Journal of Empirical Finance, 2012, 19, 610-625.	1.8	27
85	Shape Invariant Modeling of Pricing Kernels and Risk Aversion. Journal of Financial Econometrics, 2013, 11, 370-399.	1.5	25
86	Structural Tests in Additive Regression. Journal of the American Statistical Association, 2001, 96, 1333-1347.	3.1	24
87	De copulis non est disputandum. AStA Advances in Statistical Analysis, 2010, 94, 1-31.	0.9	24
88	XploReÂ® â€" Application Guide. , 2000, , .		24
89	GHICA â€" Risk analysis with GH distributions and independent components. Journal of Empirical Finance, 2010, 17, 255-269.	1.8	23
90	HIDDEN MARKOV STRUCTURES FOR DYNAMIC COPULAE. Econometric Theory, 2015, 31, 981-1015.	0.7	22

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91	Transactions that did not happen and their influence on prices. Journal of Economic Behavior and Organization, 2005, 56, 567-591.	2.0	21
92	Partially Linear Models. , 2007, , 87-103.		21
93	Functional data analysis of generalized regression quantiles. Statistics and Computing, 2015, 25, 189-202.	1.5	21
94	A generalized ARFIMA process with Markov-switching fractional differencing parameter. Journal of Statistical Computation and Simulation, 2009, 79, 731-745.	1.2	20
95	VCRIX â€" A volatility index for crypto-currencies. International Review of Financial Analysis, 2021, 78, 101915.	6.6	20
96	Predicting Bankruptcy with Support Vector Machines. , 2005, , 225-248.		19
97	Large sample theory of the estimation of the error distribution for a semiparametric model. Communications in Statistics - Theory and Methods, 1999, 28, 2025-2036.	1.0	18
98	Valuation of collateralized debt obligations with hierarchical Archimedean copulae. Journal of Empirical Finance, 2013, 24, 42-62.	1.8	15
99	Simultaneous confidence bands for expectile functions. AStA Advances in Statistical Analysis, 2012, 96, 517-541.	0.9	14
100	Statistics of Financial Markets. Universitext, 2015, , .	0.2	14
101	Statistics of Financial Markets. Universitext, 2019, , .	0.2	14
102	Uniform Confidence Bands for Pricing Kernels. Journal of Financial Econometrics, 2015, 13, 376-413.	1.5	13
103	Quantile Regression in Risk Calibration. , 2015, , 1467-1489.		13
104	Nonparametric Estimation of Risk-Neutral Densities. , 2012, , 277-305.		13
105	A Bootstrap Test for Positive Definiteness of Income Effect Matrices. Econometric Theory, 1992, 8, 276-292.	0.7	12
106	Bootstrap approximation in a partially linear regression model. Journal of Statistical Planning and Inference, 2000, 91, 413-426.	0.6	12
107	Variable selection in Cox regression models with varying coefficients. Journal of Statistical Planning and Inference, 2014, 148, 67-81.	0.6	12
108	A bootstrap test for single index models. Statistics, 2001, 35, 427-451.	0.6	11

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109	FFT-based Option Pricing. , 2005, , 183-200.		11
110	LASSO-driven inference in time and space. Annals of Statistics, 2021, 49, .	2.6	11
111	Copula dynamics in CDOs. Quantitative Finance, 2014, 14, 1573-1585.	1.7	10
112	Econometric Analysis of a Cryptocurrency Index for Portfolio Investment. , 2018, , 175-206.		10
113	Dynamic structured copula models. Statistics and Risk Modeling, 2013, 30, 361-388.	1.0	9
114	Common factors in credit defaults swap markets. Computational Statistics, 2015, 30, 845-863.	1.5	9
115	Pricing of Asian temperature risk. , 2011, , 163-199.		9
116	Tail Event Driven ASset allocation: evidence from equity and mutual fundsâ€™ markets. Journal of Asset Management, 2018, 19, 49-63.	1.5	8
117	Dynamic credit default swap curves in a network topology. Quantitative Finance, 2019, 19, 1705-1726.	1.7	8
118	Are cryptos becoming alternative assets?. European Journal of Finance, 2023, 29, 1064-1105.	3.1	8
119	Estimating Probabilities of Default with Support Vector Machines. SSRN Electronic Journal, 0, , .	0.4	8
120	An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512.	3.1	8
121	Nonparametric Estimation in a Stochastic Volatility Model. , 2003, , 303-313.		8
122	Dynamic semiparametric factor models inÂrisk neutral density estimation. AStA Advances in Statistical Analysis, 2009, 93, 387-402.	0.9	7
123	Ladislaus von Bortkiewiczâ€"Statistician, Economist and a European Intellectual. International Statistical Review, 2015, 83, 17-35.	1.9	7
124	Confidence Corridors for Multivariate Generalized Quantile Regression. Journal of Business and Economic Statistics, 2017, 35, 70-85.	2.9	7
125	Forecasting limit order book liquidity supplyâ€"demand curves with functional autoregressive dynamics. Quantitative Finance, 2019, 19, 1473-1489.	1.7	7
126	Modelling industry interdependency dynamics in a network context. Studies in Economics and Finance, 2019, 37, 50-70.	2.1	7

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127	Data driven value-at-risk forecasting using a SVR-GARCH-KDE hybrid. Computational Statistics, 2020, 35, 947-981.	1.5	7
128	FRM Financial Risk Meter. Advances in Econometrics, 2020, , 335-368.	0.3	7
129	AN AI APPROACH TO MEASURING FINANCIAL RISK. Singapore Economic Review, 0, , 1-21.	1.7	7
130	Nonparametric Risk Management with Generalized Hyperbolic Distributions. SSRN Electronic Journal, 0, , .	0.4	7
131	Spatial Risk Premium on Weather Derivatives and Hedging Weather Exposure in Electricity. Energy Journal, 2012, 33, 149-170.	1.7	7
132	Common Functional Implied Volatility Analysis. , 2005, , 115-134.		6
133	Embedded Predictor Selection for Default Risk Calculation: A Southeast Asian Industry Study. , 2014, , 131-148.		6
134	An Extended Singleâ€index Model with Missing Response at Random. Scandinavian Journal of Statistics, 2016, 43, 1140-1152.	1.4	6
135	Copula-based factor model for credit risk analysis. Review of Quantitative Finance and Accounting, 2017, 49, 949-971.	1.6	6
136	lCARE - localizing conditional autoregressive expectiles. Journal of Empirical Finance, 2018, 48, 198-220.	1.8	6
137	Financial Risk Meter FRM based on Expectiles. Journal of Multivariate Analysis, 2022, 189, 104881.	1.0	6
138	Semiparametric diffusion estimation and application to a stock market index. Quantitative Finance, 2008, 8, 81-92.	1.7	5
139	Using wiki to build an e-learning system in statistics in the Arabic language. Computational Statistics, 2013, 28, 481-491.	1.5	5
140	Localizing Temperature Risk. Journal of the American Statistical Association, 2016, 111, 1491-1508.	3.1	5
141	Implied basket correlation dynamics. Statistics and Risk Modeling, 2016, 33, 1-20.	1.0	5
142	A semiparametric factor model for CDO surfaces dynamics. Journal of Multivariate Analysis, 2016, 146, 151-163.	1.0	5
143	A NOTE ON THE IMPACT OF NEWS ON US HOUSEHOLD INFLATION EXPECTATIONS. Macroeconomic Dynamics, 2020, 24, 995-1015.	0.7	5
144	Exploring Credit Data *. Contributions To Economics, 2003, , 157-173.	0.3	5

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145	Financial Risk Meter for emerging markets. Research in International Business and Finance, 2022, 60, 101594.	5.9	5
146	Web Quantlets for Time Series Analysis. Annals of the Institute of Statistical Mathematics, 2001, 53, 179-188.	0.8	4
147	Regularization approach for network modeling of German power derivative market. Energy Economics, 2019, 83, 180-196.	12.1	4
148	A New Method for Volatility Estimation with Applications in Foreign Exchange Rate Series. Wirtschaftswissenschaftliche BeitrÃge, 1996, , 71-83.	0.0	4
149	The influence of oil price shocks on chinaâ€™s macro-economy: A perspective of international trade. Journal of Governance and Regulation, 2015, 4, 178-189.	1.0	4
150	On the Utility of E-Learning in Statistics. International Statistical Review, 2007, 75, 355-364.	1.9	3
151	Basic Concepts of Probability Theory. Universitext, 2013, , 25-34.	0.2	3
152	Multivariate Statistics. , 2015, , .		3
153	State price densities implied from weather derivatives. Insurance: Mathematics and Economics, 2015, 64, 106-125.	1.2	3
154	Tie the straps: Uniform bootstrap confidence bands for semiparametric additive models. Journal of Multivariate Analysis, 2015, 134, 129-145.	1.0	3
155	SIEVE ESTIMATION OF THE MINIMAL ENTROPY MARTINGALE MARGINAL DENSITY WITH APPLICATION TO PRICING KERNEL ESTIMATION. International Journal of Theoretical and Applied Finance, 2017, 20, 1750041.	0.5	3
156	Time Varying Quantile Lasso. Statistics and Computing, 2017, , 331-353.	0.2	3
157	How to measure the performance of a Collaborative Research Center. Scientometrics, 2018, 117, 1023-1040.	3.0	3
158	Towards the interpretation of time-varying regularization parameters in streaming penalized regression models. Pattern Recognition Letters, 2019, 125, 542-548.	4.2	3
159	Nonparametric Estimation of Additive Models with Homogeneous Components. , 2001, , 159-179.		3
160	Neural Networks and Deep Learning. Universitext, 2019, , 459-495.	0.2	2
161	Pricing Wind Power Futures. Journal of the Royal Statistical Society Series C: Applied Statistics, 2021, 70, 1083-1102.	1.0	2
162	Backtesting beyond VaR. Lecture Notes in Statistics, 2000, , 119-130.	0.2	2

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163	<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e2705" altimg="si316.svg"><mml:mi>K</mml:mi></mml:math>-expectiles clustering. Journal of Multivariate Analysis, 2022, 189, 104869.	1.0	2
164	Modeling Dependencies with Copulae. , 2009, , 3-36.		1
165	Computational Statistics (Journal). Wiley Interdisciplinary Reviews: Computational Statistics, 2012, 4, 334-339.	3.9	1
166	Adaptive Interest Rate Modelling. Journal of Forecasting, 2017, 36, 241-256.	2.8	1
167	A Dynamic Programming Approach for Pricing Weather Derivatives under Issuer Default Risk. International Journal of Financial Studies, 2017, 5, 23.	2.3	1
168	Analysis of Deviance for Hypothesis Testing in Generalized Partially Linear Models. Journal of Business and Economic Statistics, 2019, 37, 322-333.	2.9	1
169	TERES: Tail Event Risk Expectile Shortfall. Quantitative Finance, 2021, 21, 449-460.	1.7	1
170	SONIC: SOcial Network analysis with Influencers and Communities. Journal of Econometrics, 2021, , .	6.5	1
171	Numerics of Implied Binomial Trees. , 2009, , 209-231.		1
172	An Empirical Likelihood Goodness-of-Fit Test for Diffusions. , 2002, , 259-281.		1
173	3. Statistical Models for Biomedical Research. Journal of the Japanese Society of Computational Statistics, 2003, 15, 89-104.	0.2	1
174	Flexible Time Series Analysis. , 2000, , 397-457.		1
175	Measuring and Modeling Risk Using High-Frequency Data. , 2009, , 275-293.		1
176	Volatility Investing with Variance Swaps. , 2012, , 203-219.		1
177	Prognose mit nichtparametrischen Verfahren. , 2012, , 167-181.		1
178	Time Series with Stochastic Volatility. Universitext, 2013, , 163-174.	0.2	1
179	Un Amuse-Gueule. Statistics and Computing, 1995, , 3-10.	0.2	1
180	Non-Parametric and Flexible Time Series Estimators. Universitext, 2019, , 343-362.	0.2	1

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181	Media-expressed tone, option characteristics, and stock return predictability. Journal of Economic Dynamics and Control, 2022, 134, 104290.	1.6	1
182	MD*ReX: Linking XploRe to Standard Spreadsheet Applications. Computational Statistics, 2002, 17, 329-341.	1.5	0
183	On the appropriateness of inappropriate VaR models. A St A - Advances in Statistical Analysis, 2006, 90, 273-297.	0.4	0
184	Realoptionen und Immobilienbewertung: Eine Umsetzungsstudie. Schmalenbachs Zeitschrift Fur Betriebswirtschaftliche Forschung, 2007, 59, 1002-1028.	1.6	0
185	Rejoinder: Local quantile regression. Journal of Statistical Planning and Inference, 2013, 143, 1145-1149.	0.6	0
186	Introduction to Option Management. Universitext, 2013, , 13-24.	0.2	0
187	Do maternal health problems influence child's worrying status? Evidence from the British Cohort Study. Journal of Applied Statistics, 2016, 43, 2941-2955.	1.3	0
188	Data science and digital society. Proceedings of the International Conference on Business Excellence, 2017, 11, 669-675.	0.3	0
189	Beta-Boosted Ensemble for Big Credit Scoring Data. Springer Handbooks of Computational Statistics, 2018, , 523-538.	0.2	0
190	Financial Econometrics of Cryptocurrencies. Universitext, 2019, , 545-568.	0.2	0
191	Blackâ€“Scholes Option Pricing Model. Universitext, 2019, , 75-118.	0.2	0
192	Service data analytics and business intelligence 2017. Computational Statistics, 2020, 35, 423-426.	1.5	0
193	Non-parametric Concepts for Financial Time Series. Universitext, 2004, , 243-266.	0.2	0
194	Optimal Smoothing for a Computationally and Statistically Efficient Single Index Estimator. , 2011, , 229-261.		0
195	Modeling Asset Prices. , 2012, , 15-33.		0
196	Black-Scholes Option Pricing Model. Universitext, 2013, , 59-78.	0.2	0
197	Stochastic Integrals and Differential Equations. Universitext, 2013, , 43-58.	0.2	0
198	Volatility Risk of Option Portfolios. Universitext, 2013, , 223-230.	0.2	0

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199	Copulae and Value at Risk. Universitext, 2013, , 189-195.	0.2	0
200	Portfolio Credit Risk. Universitext, 2013, , 231-241.	0.2	0
201	Models for the Interest Rate and Interest Rate Derivatives. Universitext, 2013, , 119-128.	0.2	0
202	Statistics of Extreme Risks. Universitext, 2013, , 197-221.	0.2	0
203	HMM and HAC. Advances in Intelligent Systems and Computing, 2013, , 341-348.	0.6	0
204	Bootstrap Confidence Bands. Lecture Notes in Economics and Mathematical Systems, 1992, , 63-70.	0.3	0
205	Volatility Risk of Option Portfolios. Universitext, 2015, , 477-489.	0.2	0
206	Non-parametric and Flexible Time Series Estimators. Universitext, 2015, , 339-356.	0.2	0
207	Highly Interactive, Computationally Intensive Techniques. , 2015, , 319-341.		0
208	Variable Selection. , 2015, , 157-165.		0
209	Volatility Risk of Option Portfolios. Universitext, 2019, , 497-509.	0.2	0
210	Multivariate Distributions. , 2019, , 107-166.		0