

Montserrat Guillen

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3661952/publications.pdf>

Version: 2024-02-01

180
papers

3,632
citations

126708

33
h-index

214527

47
g-index

193
all docs

193
docs citations

193
times ranked

2067
citing authors

#	ARTICLE	IF	CITATIONS
1	Detection of Automobile Insurance Fraud With Discrete Choice Models and Misclassified Claims. <i>Journal of Risk and Insurance</i> , 2002, 69, 325-340.	1.0	123
2	Kernel density estimation for heavy-tailed distributions using the champernowne transformation. <i>Statistics</i> , 2005, 39, 503-516.	0.3	108
3	Distribution of blood concentrations of persistent organic pollutants in a representative sample of the population of Catalonia. <i>Environment International</i> , 2010, 36, 655-664.	4.8	90
4	Employing transaction aggregation strategy to detect credit card fraud. <i>Expert Systems With Applications</i> , 2012, 39, 12650-12657.	4.4	89
5	Risk Classification for Claim Counts. <i>North American Actuarial Journal</i> , 2007, 11, 110-131.	0.8	83
6	<scp>Number of Accidents or Number of Claims? An Approach with Zero-Inflated Poisson Models for Panel Data</scp>. <i>Journal of Risk and Insurance</i> , 2009, 76, 821-846.	1.0	72
7	Improving automobile insurance ratemaking using telematics: incorporating mileage and driver behaviour data. <i>Transportation</i> , 2019, 46, 735-752.	2.1	72
8	Modelling different types of automobile insurance fraud behaviour in the Spanish market. <i>Insurance: Mathematics and Economics</i> , 1999, 24, 67-81.	0.7	71
9	Kernel density estimation of actuarial loss functions. <i>Insurance: Mathematics and Economics</i> , 2003, 32, 19-36.	0.7	71
10	Strategies for detecting fraudulent claims in the automobile insurance industry. <i>European Journal of Operational Research</i> , 2007, 176, 565-583.	3.5	71
11	Predicting Motor Insurance Claims Using Telematics Data—XGBoost versus Logistic Regression. <i>Risks</i> , 2019, 7, 70.	1.3	70
12	Beyond Value-at-Risk: GlueVaR Distortion Risk Measures. <i>Risk Analysis</i> , 2014, 34, 121-134.	1.5	69
13	Return smoothing mechanisms in life and pension insurance: Path-dependent contingent claims. <i>Insurance: Mathematics and Economics</i> , 2006, 38, 229-252.	0.7	61
14	Allowance for the Age of Claims in Bonus-Malus Systems. <i>ASTIN Bulletin</i> , 2001, 31, 337-348.	0.7	60
15	The impact of traffic violations on the estimated cost of traffic accidents with victims. <i>Accident Analysis and Prevention</i> , 2010, 42, 709-717.	3.0	60
16	Time and distance to first accident and driving patterns of young drivers with pay-as-you-drive insurance. <i>Accident Analysis and Prevention</i> , 2014, 73, 125-131.	3.0	60
17	Telematics and Gender Discrimination: Some Usage-Based Evidence on Whether Men's Risk of Accidents Differs from Women's. <i>Risks</i> , 2016, 4, 10.	1.3	54
18	Using GPS data to analyse the distance travelled to the first accident at fault in pay-as-you-drive insurance. <i>Transportation Research Part C: Emerging Technologies</i> , 2016, 68, 160-167.	3.9	54

#	ARTICLE	IF	CITATIONS
19	Measuring uncertainty in the stock market. <i>International Review of Economics and Finance</i> , 2017, 48, 18-33.	2.2	54
20	BonusàMalus Scales in Segmented Tariffs With Stochastic Migration Between Segments. <i>Journal of Risk and Insurance</i> , 2003, 70, 577-599.	1.0	53
21	Fraud Detection Using a Multinomial Logit Model With Missing Information. <i>Journal of Risk and Insurance</i> , 2005, 72, 539-550.	1.0	53
22	Health care usage among immigrants and native-born elderly populations in eleven European countries: results from SHARE. <i>European Journal of Health Economics</i> , 2012, 13, 741-754.	1.4	52
23	The Use of Telematics Devices to Improve Automobile Insurance Rates. <i>Risk Analysis</i> , 2019, 39, 662-672.	1.5	51
24	Skewed bivariate models and nonparametric estimation for the CTE risk measure. <i>Insurance: Mathematics and Economics</i> , 2008, 43, 386-393.	0.7	50
25	Uplift Random Forests. <i>Cybernetics and Systems</i> , 2015, 46, 230-248.	1.6	50
26	Bringing cost transparency to the life annuity market. <i>Insurance: Mathematics and Economics</i> , 2014, 56, 14-27.	0.7	48
27	Educational level, voluntary private health insurance and opportunistic cancer screening among women in Catalonia (Spain). <i>European Journal of Cancer Prevention</i> , 1999, 8, 427-434.	0.6	46
28	Time-varying effects in the analysis of customer loyalty: A case study in insurance. <i>Expert Systems With Applications</i> , 2012, 39, 3551-3558.	4.4	45
29	Exposure as Duration and Distance in Telematics Motor Insurance Using Generalized Additive Models. <i>Risks</i> , 2017, 5, 54.	1.3	44
30	Count data models for a credit scoring system. <i>Journal of Empirical Finance</i> , 1996, 3, 303-325.	0.9	42
31	Time-varying credibility for frequency risk models: estimation and tests for autoregressive specifications on the random effects. <i>Insurance: Mathematics and Economics</i> , 2003, 33, 273-282.	0.7	40
32	Exchanging uncertain mortality for a cost. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 65-76.	0.7	39
33	Spillovers from the United States to Latin American and G7 stock markets: A VAR quantile analysis. <i>Emerging Markets Review</i> , 2017, 31, 32-46.	2.2	39
34	Impact of road traffic injuries on disability rates and long-term care costs in Spain. <i>Accident Analysis and Prevention</i> , 2013, 60, 95-102.	3.0	35
35	The connection between distortion risk measures and ordered weighted averaging operators. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 411-420.	0.7	35
36	<sc>Survival Analysis of a Household Portfolio of Insurance Policies: How Much Time Do You Have to Stop Total Customer Defection?</sc>. <i>Journal of Risk and Insurance</i> , 2008, 75, 713-737.	1.0	34

#	ARTICLE	IF	CITATIONS
37	Multivariate credibility modelling for usage-based motor insurance pricing with behavioural data. <i>Annals of Actuarial Science</i> , 2019, 13, 378-399.	1.0	34
38	Selection Bias and Auditing Policies for Insurance Claims. <i>Journal of Risk and Insurance</i> , 2007, 74, 425-440.	1.0	33
39	A nonparametric approach to calculating value-at-risk. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 255-262.	0.7	33
40	The Ordered Weighted Average in the Variance and the Covariance. <i>International Journal of Intelligent Systems</i> , 2015, 30, 985-1005.	3.3	32
41	Random Forests for Uplift Modeling: An Insurance Customer Retention Case. <i>Lecture Notes in Business Information Processing</i> , 2012, , 123-133.	0.8	32
42	A decision support framework to implement optimal personalized marketing interventions. <i>Decision Support Systems</i> , 2015, 72, 24-32.	3.5	29
43	Selecting prospects for cross-selling financial products using multivariate credibility. <i>Expert Systems With Applications</i> , 2012, 39, 8809-8816.	4.4	28
44	<scp>Commitment and Lapse Behavior in Longâ€Term Insurance: A Case Study</scp>. <i>Journal of Risk and Insurance</i> , 2011, 78, 983-1002.	1.0	27
45	Modelling losses and locating the tail with the Pareto Positive Stable distribution. <i>Insurance: Mathematics and Economics</i> , 2011, 49, 454-461.	0.7	27
46	The environmental effects of changing speed limits: A quantile regression approach. <i>Transportation Research, Part D: Transport and Environment</i> , 2015, 36, 76-85.	3.2	27
47	Inverse beta transformation in kernel density estimation. <i>Statistics and Probability Letters</i> , 2008, 78, 1757-1764.	0.4	26
48	Full backward non-homogeneous semi-Markov processes for disability insurance models: A Catalunya real data application. <i>Insurance: Mathematics and Economics</i> , 2009, 45, 173-179.	0.7	26
49	A causal inference approach to measure price elasticity in Automobile Insurance. <i>Expert Systems With Applications</i> , 2014, 41, 387-396.	4.4	26
50	Can Automobile Insurance Telematics Predict the Risk of Near-Miss Events?. <i>North American Actuarial Journal</i> , 2020, 24, 141-152.	0.8	26
51	The Need to Monitor Customer Loyalty and Business Risk in the European Insurance Industry. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2008, 33, 207-218.	1.1	25
52	Bootstrap control charts in monitoring value at risk in insurance. <i>Expert Systems With Applications</i> , 2013, 40, 6125-6135.	4.4	25
53	GlueVaR risk measures in capital allocation applications. <i>Insurance: Mathematics and Economics</i> , 2014, 58, 132-137.	0.7	24
54	Multivariate Latent Risk: A Credibility Approach. <i>ASTIN Bulletin</i> , 2008, 38, 137-146.	0.7	23

#	ARTICLE	IF	CITATIONS
55	An Introduction to Parametric and Non-Parametric Models for Bivariate Positive Insurance Claim Severity Distributions. SSRN Electronic Journal, 0, , .	0.4	23
56	Using External Data in Operational Risk. Geneva Papers on Risk and Insurance: Issues and Practice, 2007, 32, 178-189.	1.1	22
57	Performance measurement of pension strategies: a case study of Danish life-cycle products. Scandinavian Actuarial Journal, 2013, 2013, 49-68.	1.0	22
58	Indicators for the characterization of discrete Choquet integrals. Information Sciences, 2014, 267, 201-216.	4.0	22
59	A Correlation Sensitivity Analysis of Non-Life Underwriting Risk in Solvency Capital Requirement Estimation. SSRN Electronic Journal, 2011, , .	0.4	21
60	A survey of personalized treatment models for pricing strategies in insurance. Insurance: Mathematics and Economics, 2014, 58, 68-76.	0.7	21
61	Prediction of the Economic Cost of Individual Long-Term Care in the Spanish Population. SSRN Electronic Journal, 0, , .	0.4	20
62	Estimation of Parametric and Nonparametric Models for Univariate Claim Severity Distributions: An Approach Using R. SSRN Electronic Journal, 2011, , .	0.4	20
63	Near-€miss telematics in motor insurance. Journal of Risk and Insurance, 2021, 88, 569-589.	1.0	20
64	Simple risk measure calculations for sums of positive random variables. Insurance: Mathematics and Economics, 2013, 53, 273-280.	0.7	19
65	Assessing Driving Risk Using Internet of Vehicles Data: An Analysis Based on Generalized Linear Models. Sensors, 2020, 20, 2712.	2.1	19
66	Uncovering the nonlinear predictive causality between natural gas and electricity prices. Energy Economics, 2018, 74, 904-916.	5.6	18
67	Forecasting Spanish Natural Life Expectancy. Risk Analysis, 2005, 25, 1161-1170.	1.5	17
68	Una revisi3n de los modelos para paneles de datos de enumeraci3n con aplicaciones a seguros. Revista De La Real Academia De Ciencias Exactas, Fisicas Y Naturales - Serie A: Matematicas, 2009, 103, 277-294.	0.6	17
69	Loss Risk Through Fraud in Car Insurance. SSRN Electronic Journal, 2011, , .	0.4	16
70	Risk of dependence associated with health, social support, and lifestyle. Revista De Saude Publica, 2015, 49, 26.	0.7	16
71	Facing Up to Longevity with Old Actuarial Methods: A Comparison of Pooled Funds and Income Tontines. Geneva Papers on Risk and Insurance: Issues and Practice, 2017, 42, 406-422.	1.1	16
72	Allowing for time and cross dependence assumptions between claim counts in ratemaking models. Insurance: Mathematics and Economics, 2018, 83, 161-169.	0.7	16

#	ARTICLE	IF	CITATIONS
73	Forecasting compositional risk allocations. Insurance: Mathematics and Economics, 2019, 84, 79-86.	0.7	16
74	A Sarmanov Distribution with Beta Marginals: An Application to Motor Insurance Pricing. Mathematics, 2020, 8, 2020.	1.1	16
75	Semi-autonomous vehicles: Usage-based data evidences of what could be expected from eliminating speed limit violations. Accident Analysis and Prevention, 2019, 123, 99-106.	3.0	15
76	A Robust Unsupervised Method for Fraud Rate Estimation. Journal of Risk and Insurance, 2013, 80, 121-143.	1.0	14
77	A Multiple State Model for Disability Using the Decomposition of Death Probabilities and Cross-Sectional Data. Communications in Statistics - Theory and Methods, 2005, 34, 2063-2075.	0.6	13
78	Risk aggregation in Solvency II through recursive log-normals. Insurance: Mathematics and Economics, 2017, 73, 20-26.	0.7	13
79	Quantile Regression with Telematics Information to Assess the Risk of Driving above the Posted Speed Limit. Risks, 2019, 7, 80.	1.3	13
80	Characterizing electricity market integration in Nord Pool. Energy, 2020, 208, 118368.	4.5	13
81	How Much Risk is Mitigated by LTC Insurance? A Case Study of the Public System in Spain. SSRN Electronic Journal, 0, , .	0.4	13
82	Longevity studies based on kernel hazard estimation. Insurance: Mathematics and Economics, 2001, 28, 191-204.	0.7	11
83	Do not pay for a Danish interest guarantee. The law of the triple blow. Annals of Actuarial Science, 2013, 7, 192-209.	1.0	11
84	Prevalence of alcohol-impaired drivers based on random breath tests in a roadside survey in Catalonia (Spain). Accident Analysis and Prevention, 2014, 65, 131-141.	3.0	11
85	MODELING LONGEVITY RISK WITH GENERALIZED DYNAMIC FACTOR MODELS AND VINE-COPULAE. ASTIN Bulletin, 2016, 46, 165-190.	0.7	11
86	What attitudes to risk underlie distortion risk measure choices?. Insurance: Mathematics and Economics, 2016, 68, 101-109.	0.7	11
87	Kernel Density Estimation for Heavy-tailed Distributions using the Champernowne Transformation. SSRN Electronic Journal, 2005, , .	0.4	10
88	On the link between credibility and frequency premium. Insurance: Mathematics and Economics, 2008, 43, 209-213.	0.7	10
89	Less is more: Increasing retirement gains by using an upside terminal wealth constraint. Insurance: Mathematics and Economics, 2015, 64, 259-267.	0.7	10
90	Do young insured drivers slow down after suffering an accident?. Transportation Research Part F: Traffic Psychology and Behaviour, 2019, 62, 690-699.	1.8	10

#	ARTICLE	IF	CITATIONS
91	Two-dimensional Hazard Estimation for Longevity Analysis. Scandinavian Actuarial Journal, 2004, 2004, 133-156.	1.0	9
92	A Semi-Nonparametric Approach to Model Panel Count Data. Communications in Statistics - Theory and Methods, 2011, 40, 622-634.	0.6	9
93	Multivariate density estimation using dimension reducing information and tail flattening transformations. Insurance: Mathematics and Economics, 2011, 48, 99-110.	0.7	9
94	Sexless and beautiful data: from quantity to quality. Annals of Actuarial Science, 2012, 6, 231-234.	1.0	9
95	How Much Risk Is Mitigated by LTC Protection Schemes? A Methodological Note and a Case Study of the Public System in Spain. Geneva Papers on Risk and Insurance: Issues and Practice, 2012, 37, 712-724.	1.1	9
96	The use of flexible quantile-based measures in risk assessment. Communications in Statistics - Theory and Methods, 2016, 45, 1670-1681.	0.6	9
97	Prevalence of drug use among drivers based on mandatory, random tests in a roadside survey. PLoS ONE, 2018, 13, e0199302.	1.1	9
98	Quantile Regression for Cross-Sectional and Time Series Data. SpringerBriefs in Finance, 2020, , .	0.1	9
99	Combining underreported internal and external data for operational risk measurement. Journal of Operational Risk, 2008, 3, 3-24.	0.0	9
100	Joint modelling of the total amount and the number of claims by conditionals. Insurance: Mathematics and Economics, 2008, 43, 466-473.	0.7	8
101	Long-Term Care: Risk Description of a Spanish Portfolio and Economic Analysis of the Timing of Insurance Purchase. Geneva Papers on Risk and Insurance: Issues and Practice, 2008, 33, 659-672.	1.1	8
102	A CORRELATION SENSITIVITY ANALYSIS OF NON-LIFE UNDERWRITING RISK IN SOLVENCY CAPITAL REQUIREMENT ESTIMATION. ASTIN Bulletin, 2013, 43, 21-37.	0.7	8
103	Semi-Markov Disability Insurance Models. Communications in Statistics - Theory and Methods, 2013, 42, 2872-2888.	0.6	8
104	Long-Run Savings and Investment Strategy Optimization. Scientific World Journal, The, 2014, 2014, 1-13.	0.8	8
105	An application of capital allocation principles to operational risk and the cost of fraud. Expert Systems With Applications, 2014, 41, 7023-7031.	4.4	8
106	Outpatient treatment of sleep disorders in Alzheimer patients. Einstein (Sao Paulo, Brazil), 2015, 13, 430-434.	0.3	8
107	Predicting Probability of Customer Churn in Insurance. Lecture Notes in Business Information Processing, 2016, , 82-91.	0.8	8
108	IMPLEMENTING INDIVIDUAL SAVINGS DECISIONS FOR RETIREMENT WITH BOUNDS ON WEALTH. ASTIN Bulletin, 2018, 48, 111-137.	0.7	8

#	ARTICLE	IF	CITATIONS
109	Continuous m -dimensional distorted probabilities. Information Fusion, 2018, 44, 97-102.	11.7	8
110	Multivariate Latent Risk: A Credibility Approach. ASTIN Bulletin, 2008, 38, 137-146.	0.7	8
111	Perfect cells, direct models and contingency table outliers. Communications in Statistics - Theory and Methods, 1995, 24, 1843-1862.	0.6	7
112	Using External Data in Operational Risk. SSRN Electronic Journal, 2007, , .	0.4	7
113	Uncertainty, systemic shocks and the global banking sector: Has the crisis modified their relationship?. Journal of International Financial Markets, Institutions and Money, 2017, 50, 52-68.	2.1	7
114	SOLVENCY REQUIREMENT IN A UNISEX MORTALITY MODEL. ASTIN Bulletin, 2018, 48, 1219-1243.	0.7	7
115	Using Logistic Regression Models to Predict and Understand Why Customers Leave an Insurance Company. , 2003, , 465-490.		7
116	Compositional methods applied to capital allocation problems. Journal of Risk, 2016, , .	0.1	7
117	Nonparametric Estimation of Value-at-Risk. SSRN Electronic Journal, 0, , .	0.4	7
118	Multivariate Classes of GB2 Distributions with Applications. Mathematics, 2021, 9, 72.	1.1	7
119	Percentile charts for speeding based on telematics information. Accident Analysis and Prevention, 2021, 150, 105865.	3.0	6
120	Nonparametric Estimation of Extreme Quantiles with an Application to Longevity Risk. Risks, 2021, 9, 77.	1.3	6
121	Driving Risk Assessment Using Near-Miss Events Based on Panel Poisson Regression and Panel Negative Binomial Regression. Entropy, 2021, 23, 829.	1.1	6
122	Implications of Unisex Assumptions in the Analysis of Longevity for Insurance Portfolios. Lecture Notes in Business Information Processing, 2013, , 99-107.	0.8	6
123	Transformation kernel estimation of insurance claim cost distributions. , 2010, , 43-51.		6
124	A nonparametric approach to analyzing operational risk with an application to insurance fraud. Journal of Operational Risk, 2012, 7, 57-75.	0.0	6
125	Adding prior knowledge to quantitative operational risk models. Journal of Operational Risk, 2013, 8, 17-32.	0.0	6
126	Joint generalized quantile and conditional tail expectation regression for insurance risk analysis. Insurance: Mathematics and Economics, 2021, 99, 1-8.	0.7	5

#	ARTICLE	IF	CITATIONS
127	Dependence modeling of multivariate longitudinal hybrid insurance data with dropout. <i>Expert Systems With Applications</i> , 2021, 185, 115552.	4.4	5
128	Multiplicative Hazard Models for Studying the Evolution of Mortality. <i>Annals of Actuarial Science</i> , 2006, 1, 165-177.	1.0	4
129	Modelling of Insurance Claim Count with Hurdle Distribution for Panel Data. , 2008, , 45-59.		4
130	Risk-Adjusted Impact of Administrative Costs on the Distribution of Terminal Wealth for Long-Term Investment. <i>Scientific World Journal, The</i> , 2014, 2014, 1-12.	0.8	4
131	On the use of risk measures in solvency capital estimation. <i>International Journal of Business Continuity and Risk Management</i> , 2014, 5, 4.	0.2	4
132	Seasonal and Time-Trend Variation by Gender of Alcohol-Impaired Drivers at Preventive Sobriety Checkpoints. <i>Journal of Studies on Alcohol and Drugs</i> , 2016, 77, 413-420.	0.6	4
133	aPRIDIT Unsupervised Classification with Asymmetric Valuation of Variable Discriminatory Worth. <i>Multivariate Behavioral Research</i> , 2020, 55, 685-703.	1.8	4
134	A Synthetic Penalized Logitboost to Model Mortgage Lending with Imbalanced Data. <i>Computational Economics</i> , 2021, 57, 281-309.	1.5	4
135	Differences in the risk profiles of drunk and drug drivers: Evidence from a mandatory roadside survey. <i>Accident Analysis and Prevention</i> , 2021, 151, 105947.	3.0	4
136	Perfect value and outlier detection in logistic binary choice models. <i>Communications in Statistics - Theory and Methods</i> , 1999, 28, 1447-1460.	0.6	3
137	Performance Measurement of Pension Strategies: A Case Study of Danish Life Cycle Products. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
138	Performance measurement of pension strategies: a case study of Danish life cycle products. <i>Scandinavian Actuarial Journal</i> , 2012, 2012, 258-277.	1.0	3
139	Solvency Capital Estimation and Risk Measures. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
140	Joint Modelling of Survival and Emergency Medical Care Usage in Spanish Insureds Aged 65+. <i>PLoS ONE</i> , 2016, 11, e0153234.	1.1	3
141	Trends in the Quantiles of the Life Table Survivorship Function. <i>European Journal of Population</i> , 2018, 34, 793-817.	1.1	3
142	Price and Profit Optimization for Financial Services. <i>Risks</i> , 2018, 6, 9.	1.3	3
143	Aggregation of Dependent Risks with Heavy-Tail Distributions. <i>International Journal of Uncertainty, Fuzziness and Knowledge-Based Systems</i> , 2019, 27, 77-88.	0.9	3
144	Assessing the Distribution of Elderly Requiring Care: A Case Study on the Residents in Barcelona and the Impact of COVID-19. <i>International Journal of Environmental Research and Public Health</i> , 2020, 17, 7486.	1.2	3

#	ARTICLE	IF	CITATIONS
145	A Bayesian joint model for zero-inflated integers and left-truncated event times with a time-varying association: Applications to senior health care. <i>Statistics in Medicine</i> , 2021, 40, 147-166.	0.8	3
146	Fees in tontines. <i>Insurance: Mathematics and Economics</i> , 2021, 100, 89-106.	0.7	3
147	The Contribution of Usage-Based Data Analytics to Benchmark Semi-autonomous Vehicle Insurance. , 2018, , 419-423.		3
148	A Logistic Regression Approach to Estimating Customer Profit Loss Due to Lapses in Insurance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
149	Early Poverty and Future Life Expectancy with Disability among the Elderly in Argentina. <i>Revista Latinoamericana De Poblaci3n</i> , 2019, 14, 5-22.	0.5	3
150	Improving the Efficiency of the Nelson-Aalen Estimator: the Naive Local Constant Estimator. <i>Scandinavian Journal of Statistics</i> , 2007, 34, 419-431.	0.9	2
151	Froot and Stein Revisited Once Again. <i>Annals of Actuarial Science</i> , 2008, 3, 121-126.	1.0	2
152	Emergency care usage and longevity have opposite effects on health insurance rates. <i>Kybernetes</i> , 2017, 46, 102-113.	1.2	2
153	RiskLogitboost Regression for Rare Events in Binary Response: An Econometric Approach. <i>Mathematics</i> , 2021, 9, 579.	1.1	2
154	Covariance Principle for Capital Allocation: A Time-Varying Approach. <i>Mathematics</i> , 2021, 9, 2005.	1.1	2
155	Interpolation of Quantile Regression to Estimate Driver's Risk of Traffic Accident Based on Excess Speed. <i>Risks</i> , 2022, 10, 19.	1.3	2
156	Multivariate Density Estimation Using Dimension Reducing Information and Tail Flattening Transformations. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	1
157	Is There an Estimation Bias in Occupational Health and Safety Surveys? The Mode of Administration and Informants as a Source of Error. <i>Sociological Methods and Research</i> , 2019, 48, 185-201.	4.3	1
158	Penalized logistic regression to improve predictive capacity of rare events in surveys. <i>Journal of Intelligent and Fuzzy Systems</i> , 2020, 38, 5497-5507.	0.8	1
159	Joint Modeling of Health Care Usage and Longevity Uncertainty for an Insurance Portfolio. <i>Advances in Intelligent Systems and Computing</i> , 2015, , 289-297.	0.5	1
160	Cost-Sensitive Design of Claim Fraud Screens. <i>Lecture Notes in Computer Science</i> , 2004, , 78-87.	1.0	1
161	Asymmetric Uncertainty of Mortality and Longevity in the Spanish Population. <i>Advances in Intelligent Systems and Computing</i> , 2015, , 279-287.	0.5	1
162	An Estimation of the Individual Illiquidity Risk for the Elderly Spanish Population with Long-Term Care Needs. <i>Lecture Notes in Business Information Processing</i> , 2016, , 71-81.	0.8	1

#	ARTICLE	IF	CITATIONS
163	Distortion risk measures for nonnegative multivariate risks. <i>Journal of Operational Risk</i> , 2018, 13, 35-57.	0.0	1
164	Why and When Should Quantile Regression Be Used?. <i>SpringerBriefs in Finance</i> , 2020, , 1-5.	0.1	1
165	Case study data for joint modeling of insurance claims and lapsation. <i>Data in Brief</i> , 2021, 39, 107639.	0.5	1
166	Approximated Perfect Values in Logistic Regression for Prediction and Outlier Detection. <i>Communications in Statistics - Theory and Methods</i> , 2003, 32, 841-850.	0.6	0
167	Solvency Capital Estimation and Risk Measures. <i>Lecture Notes in Business Information Processing</i> , 2012, , 34-43.	0.8	0
168	Fundamentals of Risk Measurement and Aggregation for Insurance Applications. <i>Lecture Notes in Computer Science</i> , 2016, , 15-25.	1.0	0
169	Generalized Market Uncertainty Measurement in European Stock Markets in Real Time. <i>Mathematics</i> , 2020, 8, 2148.	1.1	0
170	Monitoring Web-Based Evaluation of Online Reputation in Barcelona. <i>Advances in Intelligent Systems and Computing</i> , 2021, , 13-24.	0.5	0
171	The Statistical Accuracy of Surveys on Business and Economic Perspectives: A Case Study. <i>Studies in Fuzziness and Soft Computing</i> , 2012, , 413-422.	0.6	0
172	Disability Caused by Occupational Accidents in the Spanish Long-Term Care System. <i>Studies in Fuzziness and Soft Computing</i> , 2012, , 167-176.	0.6	0
173	Generalizing Some Usual Risk Measures in Financial and Insurance Applications. <i>Lecture Notes in Business Information Processing</i> , 2013, , 75-82.	0.8	0
174	A Generalization of the Variance by Using the Ordered Weighted Average. <i>Lecture Notes in Business Information Processing</i> , 2013, , 222-231.	0.8	0
175	Forecasting Compositional Risk Allocations. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
176	Multi-state models for evaluating conversion options in life insurance. <i>Modern Stochastics: Theory and Applications</i> , 2017, 4, 127-139.	0.2	0
177	Alternative Methods of Estimating the Longevity Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
178	Time Series Quantile Regression. <i>SpringerBriefs in Finance</i> , 2020, , 33-44.	0.1	0
179	Regression scores to identify risky drivers from braking pulses. , 0, , .		0
180	Acute respiratory infection rates in primary care anticipate ICU bed occupancy during COVID-19 waves. <i>PLoS ONE</i> , 2022, 17, e0267428.	1.1	0