Montserrat Guillen

List of Publications by Year
in descending order

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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	Interpolation of Quantile Regression to Estimate Driverâ€™s Risk of Traffic Accident Based on Excess Speed. Risks, 2022, 10, 19.	1.3	2
2	Acute respiratory infection rates in primary care anticipate ICU bed occupancy during COVID-19 waves. PLoS ONE, 2022, 17, e0267428.	1.1	0
3	Percentile charts for speeding based on telematics information. Accident Analysis and Prevention, 2021, 150, 105865.	3.0	6
4	A Synthetic Penalized Logitboost to Model Mortgage Lending with Imbalanced Data. Computational Economics, 2021, 57, 281-309.	1.5	4
5	A Bayesian joint model for zeroâ€inflated integers and leftâ€truncated event times with a timeâ€varying association: Applications to senior health care. Statistics in Medicine, 2021, 40, 147-166.	0.8	3
6	Monitoring Web-Based Evaluation of Online Reputation in Barcelona. Advances in Intelligent Systems and Computing, 2021, , 13-24.	0.5	0
7	RiskLogitboost Regression for Rare Events in Binary Response: An Econometric Approach. Mathematics, 2021, 9, 579.	1.1	2
8	Differences in the risk profiles of drunk and drug drivers: Evidence from a mandatory roadside survey. Accident Analysis and Prevention, 2021, 151, 105947.	3.0	4
9	Nonparametric Estimation of Extreme Quantiles with an Application to Longevity Risk. Risks, 2021, 9, 77.	1.3	6
10	Nearâ€miss telematics in motor insurance. Journal of Risk and Insurance, 2021, 88, 569-589.	1.0	20
11	Driving Risk Assessment Using Near-Miss Events Based on Panel Poisson Regression and Panel Negative Binomial Regression. Entropy, 2021, 23, 829.	1.1	6
12	Joint generalized quantile and conditional tail expectation regression for insurance risk analysis. Insurance: Mathematics and Economics, 2021, 99, 1-8.	0.7	5
13	Covariance Principle for Capital Allocation: A Time-Varying Approach. Mathematics, 2021, 9, 2005.	1.1	2
14	Fees in tontines. Insurance: Mathematics and Economics, 2021, 100, 89-106.	0.7	3
15	Dependence modeling of multivariate longitudinal hybrid insurance data with dropout. Expert Systems With Applications, 2021, 185, 115552.	4.4	5
16	Multivariate Classes of GB2 Distributions with Applications. Mathematics, 2021, 9, 72.	1.1	7
17	Case study data for joint modeling of insurance claims and lapsation. Data in Brief, 2021, 39, 107639.	0.5	1
18	Can Automobile Insurance Telematics Predict the Risk of Near-Miss Events?. North American Actuarial Journal, 2020, 24, 141-152.	0.8	26

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19	aPRIDIT Unsupervised Classification with Asymmetric Valuation of Variable Discriminatory Worth. Multivariate Behavioral Research, 2020, 55, 685-703.	1.8	4
20	A Sarmanov Distribution with Beta Marginals: An Application to Motor Insurance Pricing. Mathematics, 2020, 8, 2020.	1.1	16
21	Characterizing electricity market integration in Nord Pool. Energy, 2020, 208, 118368.	4.5	13
22	Assessing the Distribution of Elderly Requiring Care: A Case Study on the Residents in Barcelona and the Impact of COVID-19. International Journal of Environmental Research and Public Health, 2020, 17, 7486.	1.2	3
23	Generalized Market Uncertainty Measurement in European Stock Markets in Real Time. Mathematics, 2020, 8, 2148.	1.1	0
24	Penalized logistic regression to improve predictive capacity of rare events in surveys. Journal of Intelligent and Fuzzy Systems, 2020, 38, 5497-5507.	0.8	1
25	Assessing Driving Risk Using Internet of Vehicles Data: An Analysis Based on Generalized Linear Models. Sensors, 2020, 20, 2712.	2.1	19
26	Quantile Regression for Cross-Sectional and Time Series Data. SpringerBriefs in Finance, 2020, , .	0.1	9
27	Time Series Quantile Regression. SpringerBriefs in Finance, 2020, , 33-44.	0.1	0
28	Why and When Should Quantile Regression Be Used?. SpringerBriefs in Finance, 2020, , 1-5.	0.1	1
29	Improving automobile insurance ratemaking using telematics: incorporating mileage and driver behaviour data. Transportation, 2019, 46, 735-752.	2.1	72
30	Predicting Motor Insurance Claims Using Telematics Dataâ€"XGBoost versus Logistic Regression. Risks, 2019, 7, 70.	1.3	70
31	Quantile Regression with Telematics Information to Assess the Risk of Driving above the Posted Speed Limit. Risks, 2019, 7, 80.	1.3	13
32	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
33	Multivariate credibility modelling for usage-based motor insurance pricing with behavioural data. Annals of Actuarial Science, 2019, 13, 378-399.	1.0	34
34	Aggregation of Dependent Risks with Heavy-Tail Distributions. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 2019, 27, 77-88.	0.9	3
35	Forecasting compositional risk allocations. Insurance: Mathematics and Economics, 2019, 84, 79-86.	0.7	16
36	The Use of Telematics Devices to Improve Automobile Insurance Rates. Risk Analysis, 2019, 39, 662-672.	1.5	51

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37	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
38	Is There an Estimation Bias in Occupational Health and Safety Surveys? The Mode of Administration and Informants as a Source of Error. Sociological Methods and Research, 2019, 48, 185-201.	4.3	1
39	Early Poverty and Future Life Expectancy with Disability among the Elderly in Argentina. Revista Latinoamericana De PoblaciÃ“n, 2019, 14, 5-22.	0.5	3
40	IMPLEMENTING INDIVIDUAL SAVINGS DECISIONS FOR RETIREMENT WITH BOUNDS ON WEALTH. ASTIN Bulletin, 2018, 48, 111-137.	0.7	8
41	Trends in the Quantiles of the Life Table Survivorship Function. European Journal of Population, 2018, 34, 793-817.	1.1	3
42	Continuous m -dimensional distorted probabilities. Information Fusion, 2018, 44, 97-102.	11.7	8
43	SOLVENCY REQUIREMENT IN A UNISEX MORTALITY MODEL. ASTIN Bulletin, 2018, 48, 1219-1243.	0.7	7
44	Prevalence of drug use among drivers based on mandatory, random tests in a roadside survey. PLoS ONE, 2018, 13, e0199302.	1.1	9
45	Price and Profit Optimization for Financial Services. Risks, 2018, 6, 9.	1.3	3
46	Allowing for time and cross dependence assumptions between claim counts in ratemaking models. Insurance: Mathematics and Economics, 2018, 83, 161-169.	0.7	16
47	Uncovering the nonlinear predictive causality between natural gas and electricity prices. Energy Economics, 2018, 74, 904-916.	5.6	18
48	The Contribution of Usage-Based Data Analytics to Benchmark Semi-autonomous Vehicle Insurance. , 2018, , 419-423.		3
49	Distortion risk measures for nonnegative multivariate risks. Journal of Operational Risk, 2018, 13, 35-57.	0.0	1
50	Risk aggregation in Solvency II through recursive log-normals. Insurance: Mathematics and Economics, 2017, 73, 20-26.	0.7	13
51	Spillovers from the United States to Latin American and G7 stock markets: A VAR quantile analysis. Emerging Markets Review, 2017, 31, 32-46.	2.2	39
52	Emergency care usage and longevity have opposite effects on health insurance rates. Kybernetes, 2017, 46, 102-113.	1.2	2
53	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
54	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

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55	Measuring uncertainty in the stock market. International Review of Economics and Finance, 2017, 48, 18-33.	2.2	54
56	Exposure as Duration and Distance in Telematics Motor Insurance Using Generalized Additive Models. Risks, 2017, 5, 54.	1.3	44
57	Multi-state models for evaluating conversion options inÂlife insurance. Modern Stochastics: Theory and Applications, 2017, 4, 127-139.	0.2	0
58	Telematics and Gender Discrimination: Some Usage-Based Evidence on Whether Menâ€™s Risk of Accidents Differs from Womenâ€™s. Risks, 2016, 4, 10.	1.3	54
59	Joint Modelling of Survival and Emergency Medical Care Usage in Spanish Insureds Aged 65+. PLoS ONE, 2016, 11, e0153234.	1.1	3
60	Predicting Probability of Customer Churn in Insurance. Lecture Notes in Business Information Processing, 2016, , 82-91.	0.8	8
61	MODELING LONGEVITY RISK WITH GENERALIZED DYNAMIC FACTOR MODELS AND VINE-COPULAE. ASTIN Bulletin, 2016, 46, 165-190.	0.7	11
62	Fundamentals of Risk Measurement and Aggregation for Insurance Applications. Lecture Notes in Computer Science, 2016, , 15-25.	1.0	0
63	Seasonal and Time-Trend Variation by Gender of Alcohol-Impaired Drivers at Preventive Sobriety Checkpoints. Journal of Studies on Alcohol and Drugs, 2016, 77, 413-420.	0.6	4
64	What attitudes to risk underlie distortion risk measure choices?. Insurance: Mathematics and Economics, 2016, 68, 101-109.	0.7	11
65	Using GPS data to analyse the distance travelled to the first accident at fault in pay-as-you-drive insurance. Transportation Research Part C: Emerging Technologies, 2016, 68, 160-167.	3.9	54
66	The use of flexible quantile-based measures in risk assessment. Communications in Statistics - Theory and Methods, 2016, 45, 1670-1681.	0.6	9
67	Compositional methods applied to capital allocation problems. Journal of Risk, 2016, , .	0.1	7
68	An Estimation of the Individual Illiquidity Risk for the Elderly Spanish Population with Long-Term Care Needs. Lecture Notes in Business Information Processing, 2016, , 71-81.	0.8	1
69	Outpatient treatment of sleep disorders in Alzheimer patients. Einstein (Sao Paulo, Brazil), 2015, 13, 430-434.	0.3	8
70	Risk of dependence associated with health, social support, and lifestyle. Revista De Saude Publica, 2015, 49, 26.	0.7	16
71	A decision support framework to implement optimal personalized marketing interventions. Decision Support Systems, 2015, 72, 24-32.	3.5	29
72	The Ordered Weighted Average in the Variance and the Covariance. International Journal of Intelligent Systems, 2015, 30, 985-1005.	3.3	32

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73	Less is more: Increasing retirement gains by using an upside terminal wealth constraint. Insurance: Mathematics and Economics, 2015, 64, 259-267.	0.7	10
74	Uplift Random Forests. Cybernetics and Systems, 2015, 46, 230-248.	1.6	50
75	The environmental effects of changing speed limits: A quantile regression approach. Transportation Research, Part D: Transport and Environment, 2015, 36, 76-85.	3.2	27
76	Joint Modeling of Health Care Usage and Longevity Uncertainty for an Insurance Portfolio. Advances in Intelligent Systems and Computing, 2015, , 289-297.	0.5	1
77	Asymmetric Uncertainty of Mortality and Longevity in the Spanish Population. Advances in Intelligent Systems and Computing, 2015, , 279-287.	0.5	1
78	Risk-Adjusted Impact of Administrative Costs on the Distribution of Terminal Wealth for Long-Term Investment. Scientific World Journal, The, 2014, 2014, 1-12.	0.8	4
79	Long-Run Savings and Investment Strategy Optimization. Scientific World Journal, The, 2014, 2014, 1-13.	0.8	8
80	A causal inference approach to measure price elasticity in Automobile Insurance. Expert Systems With Applications, 2014, 41, 387-396.	4.4	26
81	Beyond Valueâ€tâ€Risk: GlueVaR Distortion Risk Measures. Risk Analysis, 2014, 34, 121-134.	1.5	69
82	Time and distance to first accident and driving patterns of young drivers with pay-as-you-drive insurance. Accident Analysis and Prevention, 2014, 73, 125-131.	3.0	60
83	GlueVaR risk measures in capital allocation applications. Insurance: Mathematics and Economics, 2014, 58, 132-137.	0.7	24
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	Indicators for the characterization of discrete Choquet integrals. Information Sciences, 2014, 267, 201-216.	4.0	22
86	A survey of personalized treatment models for pricing strategies in insurance. Insurance: Mathematics and Economics, 2014, 58, 68-76.	0.7	21
87	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
88	Bringing cost transparency to the life annuity market. Insurance: Mathematics and Economics, 2014, 56, 14-27.	0.7	48
89	On the use of risk measures in solvency capital estimation. International Journal of Business Continuity and Risk Management, 2014, 5, 4.	0.2	4
90	A Robust Unsupervised Method for Fraud Rate Estimation. Journal of Risk and Insurance, 2013, 80, 121-143.	1.0	14

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91	Bootstrap control charts in monitoring value at risk in insurance. Expert Systems With Applications, 2013, 40, 6125-6135.	4.4	25
92	A nonparametric approach to calculating value-at-risk. Insurance: Mathematics and Economics, 2013, 52, 255-262.	0.7	33
93	Impact of road traffic injuries on disability rates and long-term care costs in Spain. Accident Analysis and Prevention, 2013, 60, 95-102.	3.0	35
94	Exchanging uncertain mortality for a cost. Insurance: Mathematics and Economics, 2013, 52, 65-76.	0.7	39
95	The connection between distortion risk measures and ordered weighted averaging operators. Insurance: Mathematics and Economics, 2013, 52, 411-420.	0.7	35
96	Simple risk measure calculations for sums of positive random variables. Insurance: Mathematics and Economics, 2013, 53, 273-280.	0.7	19
97	A CORRELATION SENSITIVITY ANALYSIS OF NON-LIFE UNDERWRITING RISK IN SOLVENCY CAPITAL REQUIREMENT ESTIMATION. ASTIN Bulletin, 2013, 43, 21-37.	0.7	8
98	Semi-Markov Disability Insurance Models. Communications in Statistics - Theory and Methods, 2013, 42, 2872-2888.	0.6	8
99	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
100	Performance measurement of pension strategies: a case study of Danish life-cycle products. Scandinavian Actuarial Journal, 2013, 2013, 49-68.	1.0	22
101	Implications of Unisex Assumptions in the Analysis of Longevity for Insurance Portfolios. Lecture Notes in Business Information Processing, 2013, , 99-107.	0.8	6
102	Adding prior knowledge to quantitative operational risk models. Journal of Operational Risk, 2013, 8, 17-32.	0.0	6
103	Generalizing Some Usual Risk Measures in Financial and Insurance Applications. Lecture Notes in Business Information Processing, 2013, , 75-82.	0.8	0
104	A Generalization of the Variance by Using the Ordered Weighted Average. Lecture Notes in Business Information Processing, 2013, , 222-231.	0.8	0
105	Sexless and beautiful data: from quantity to quality. Annals of Actuarial Science, 2012, 6, 231-234.	1.0	9
106	Performance measurement of pension strategies: a case study of Danish life cycle products. Scandinavian Actuarial Journal, 2012, 2012, 258-277.	1.0	3
107	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
108	Health care usage among immigrants and native-born elderly populations in eleven European countries: results from SHARE. European Journal of Health Economics, 2012, 13, 741-754.	1.4	52

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109	Employing transaction aggregation strategy to detect credit card fraud. Expert Systems With Applications, 2012, 39, 12650-12657.	4.4	89
110	Solvency Capital Estimation and Risk Measures. Lecture Notes in Business Information Processing, 2012, , 34-43.	0.8	0
111	Time-varying effects in the analysis of customer loyalty: A case study in insurance. Expert Systems With Applications, 2012, 39, 3551-3558.	4.4	45
112	Selecting prospects for cross-selling financial products using multivariate credibility. Expert Systems With Applications, 2012, 39, 8809-8816.	4.4	28
113	Random Forests for Uplift Modeling: An Insurance Customer Retention Case. Lecture Notes in Business Information Processing, 2012, , 123-133.	0.8	32
114	A nonparametric approach to analyzing operational risk with an application to insurance fraud. Journal of Operational Risk, 2012, 7, 57-75.	0.0	6
115	The Statistical Accuracy of Surveys on Business and Economic Perspectives: A Case Study. Studies in Fuzziness and Soft Computing, 2012, , 413-422.	0.6	0
116	Disability Caused by Occupational Accidents in the Spanish Long-Term Care System. Studies in Fuzziness and Soft Computing, 2012, , 167-176.	0.6	0
117	A Semi-Nonparametric Approach to Model Panel Count Data. Communications in Statistics - Theory and Methods, 2011, 40, 622-634.	0.6	9
118	A Correlation Sensitivity Analysis of Non-Life Underwriting Risk in Solvency Capital Requirement Estimation. SSRN Electronic Journal, 2011, , .	0.4	21
119	Loss Risk Through Fraud in Car Insurance. SSRN Electronic Journal, 2011, , .	0.4	16
120	Estimation of Parametric and Nonparametric Models for Univariate Claim Severity Distributions: An Approach Using R. SSRN Electronic Journal, 2011, , .	0.4	20
121	<scp>Commitment and Lapse Behavior in Longâ€Term Insurance: A Case Study</scp>. Journal of Risk and Insurance, 2011, 78, 983-1002.	1.0	27
122	Multivariate density estimation using dimension reducing information and tail flattening transformations. Insurance: Mathematics and Economics, 2011, 48, 99-110.	0.7	9
123	Modelling losses and locating the tail with the Pareto Positive Stable distribution. Insurance: Mathematics and Economics, 2011, 49, 454-461.	0.7	27
124	The impact of traffic violations on the estimated cost of traffic accidents with victims. Accident Analysis and Prevention, 2010, 42, 709-717.	3.0	60
125	Multivariate Density Estimation Using Dimension Reducing Information and Tail Flattening Transformations. SSRN Electronic Journal, 2010, , .	0.4	1
126	Distribution of blood concentrations of persistent organic pollutants in a representative sample of the population of Catalonia. Environment International, 2010, 36, 655-664.	4.8	90

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127	Transformation kernel estimation of insurance claim cost distributions. , 2010, , 43-51.		6
128	Una revisiÃ³n de los modelos para paneles de datos de enumeraciÃ³n 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
129	Full backward non-homogeneous semi-Markov processes for disability insurance models: A Catalunya real data application. Insurance: Mathematics and Economics, 2009, 45, 173-179.	0.7	26
130	<scp>Number of Accidents or Number of Claims? An Approach with Zeroâ€Inflated Poisson Models for Panel Data</scp>. Journal of Risk and Insurance, 2009, 76, 821-846.	1.0	72
131	Skewed bivariate models and nonparametric estimation for the CTE risk measure. Insurance: Mathematics and Economics, 2008, 43, 386-393.	0.7	50
132	Joint modelling of the total amount and the number of claims by conditionals. Insurance: Mathematics and Economics, 2008, 43, 466-473.	0.7	8
133	Inverse beta transformation in kernel density estimation. Statistics and Probability Letters, 2008, 78, 1757-1764.	0.4	26
134	On the link between credibility and frequency premium. Insurance: Mathematics and Economics, 2008, 43, 209-213.	0.7	10
135	<scp>Survival Analysis of a Household Portfolio of Insurance Policies: How Much Time Do You Have to Stop Total Customer Defection?</scp>. Journal of Risk and Insurance, 2008, 75, 713-737.	1.0	34
136	Modelling of Insurance Claim Count with Hurdle Distribution for Panel Data. , 2008, , 45-59.		4
137	Froot and Stein Revisited Once Again. Annals of Actuarial Science, 2008, 3, 121-126.	1.0	2
138	The Need to Monitor Customer Loyalty and Business Risk in the European Insurance Industry. Geneva Papers on Risk and Insurance: Issues and Practice, 2008, 33, 207-218.	1.1	25
139	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
140	Multivariate Latent Risk: A Credibility Approach. ASTIN Bulletin, 2008, 38, 137-146.	0.7	23
141	Combining underreported internal and external data for operational risk measurement. Journal of Operational Risk, 2008, 3, 3-24.	0.0	9
142	Multivariate Latent Risk: A Credibility Approach. ASTIN Bulletin, 2008, 38, 137-146.	0.7	8
143	Using External Data in Operational Risk. Geneva Papers on Risk and Insurance: Issues and Practice, 2007, 32, 178-189.	1.1	22
144	Risk Classification for Claim Counts. North American Actuarial Journal, 2007, 11, 110-131.	0.8	83

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145	Using External Data in Operational Risk. SSRN Electronic Journal, 2007, , .	0.4	7
146	Strategies for detecting fraudulent claims in the automobile insurance industry. European Journal of Operational Research, 2007, 176, 565-583.	3.5	71
147	Improving the Efficiency of the Nelson?Aalen Estimator: the Naive Local Constant Estimator. Scandinavian Journal of Statistics, 2007, 34, 419-431.	0.9	2
148	Selection Bias and Auditing Policies for Insurance Claims. Journal of Risk and Insurance, 2007, 74, 425-440.	1.0	33
149	Return smoothing mechanisms in life and pension insurance: Path-dependent contingent claims. Insurance: Mathematics and Economics, 2006, 38, 229-252.	0.7	61
150	Multiplicative Hazard Models for Studying the Evolution of Mortality. Annals of Actuarial Science, 2006, 1, 165-177.	1.0	4
151	Forecasting Spanish Natural Life Expectancy. Risk Analysis, 2005, 25, 1161-1170.	1.5	17
152	Fraud Detection Using a Multinomial Logit Model With Missing Information. Journal of Risk and Insurance, 2005, 72, 539-550.	1.0	53
153	Kernel Density Estimation for Heavy-tailed Distributions using the Champernowne Transformation. SSRN Electronic Journal, 2005, , .	0.4	10
154	Kernel density estimation for heavy-tailed distributions using the champernowne transformation. Statistics, 2005, 39, 503-516.	0.3	108
155	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
156	Two-dimensional Hazard Estimation for Longevity Analysis. Scandinavian Actuarial Journal, 2004, 2004, 133-156.	1.0	9
157	Cost-Sensitive Design of Claim Fraud Screens. Lecture Notes in Computer Science, 2004, , 78-87.	1.0	1
158	Kernel density estimation of actuarial loss functions. Insurance: Mathematics and Economics, 2003, 32, 19-36.	0.7	71
159	Time-varying credibility for frequency risk models: estimation and tests for autoregressive specifications on the random effects. Insurance: Mathematics and Economics, 2003, 33, 273-282.	0.7	40
160	Bonusâ€Malus Scales in Segmented Tariffs With Stochastic Migration Between Segments. Journal of Risk and Insurance, 2003, 70, 577-599.	1.0	53
161	Approximated Perfect Values in Logistic Regression for Prediction and Outlier Detection. Communications in Statistics - Theory and Methods, 2003, 32, 841-850.	0.6	0
162	Using Logistic Regression Models to Predict and Understand Why Customers Leave an Insurance Company. , 2003, , 465-490.		7

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163	Detection of Automobile Insurance Fraud With Discrete Choice Models and Misclassified Claims. Journal of Risk and Insurance, 2002, 69, 325-340.	1.0	123
164	Longevity studies based on kernel hazard estimation. Insurance: Mathematics and Economics, 2001, 28, 191-204.	0.7	11
165	Allowance for the Age of Claims in Bonus-Malus Systems. ASTIN Bulletin, 2001, 31, 337-348.	0.7	60
166	Perfect value and outlier detection in logistic binary choice models. Communications in Statistics - Theory and Methods, 1999, 28, 1447-1460.	0.6	3
167	Modelling different types of automobile insurance fraud behaviour in the Spanish market. Insurance: Mathematics and Economics, 1999, 24, 67-81.	0.7	71
168	Educational level, voluntary private health insurance and opportunistic cancer screening among women in Catalonia (Spain). European Journal of Cancer Prevention, 1999, 8, 427-434.	0.6	46
169	Count data models for a credit scoring system. Journal of Empirical Finance, 1996, 3, 303-325.	0.9	42
170	Perfect cells, direct models and contingency table outliers. Communications in Statistics - Theory and Methods, 1995, 24, 1843-1862.	0.6	7
171	Performance Measurement of Pension Strategies: A Case Study of Danish Life Cycle Products. SSRN Electronic Journal, 0, , .	0.4	3
172	Prediction of the Economic Cost of Individual Long-Term Care in the Spanish Population. SSRN Electronic Journal, 0, , .	0.4	20
173	An Introduction to Parametric and Non-Parametric Models for Bivariate Positive Insurance Claim Severity Distributions. SSRN Electronic Journal, 0, , .	0.4	23
174	Solvency Capital Estimation and Risk Measures. SSRN Electronic Journal, 0, , .	0.4	3
175	How Much Risk is Mitigated by LTC Insurance? A Case Study of the Public System in Spain. SSRN Electronic Journal, 0, , .	0.4	13
176	A Logistic Regression Approach to Estimating Customer Profit Loss Due to Lapses in Insurance. SSRN Electronic Journal, 0, , .	0.4	3
177	Nonparametric Estimation of Value-at-Risk. SSRN Electronic Journal, 0, , .	0.4	7
178	Forecasting Compositional Risk Allocations. SSRN Electronic Journal, 0, , .	0.4	0
179	Alternative Methods of Estimating the Longevity Risk. SSRN Electronic Journal, 0, , .	0.4	0
180	Regression scores to identify risky drivers from braking pulses. , 0, , .		0