Gerda Claeskens

List of Publications by Year
in descending order

121 papers	3,940 citations	186265 28 h-index	168389 53 g-index
129 all docs	129 docs citations	129 times ranked	2746 citing authors

#	Article	IF	Citations
1	Exact uniformly most powerful postselection confidence distributions. Scandinavian Journal of Statistics, 2023, 50, 358-382.	1.4	3
2	Automatic bias correction for testing in high‐dimensional linear models. Statistica Neerlandica, 2023, 77, 71-98.	1.6	0
3	Nonparametric C- and D-vine-based quantile regression. Dependence Modeling, 2022, 10, 1-21.	0.5	6
4	Modeling the Occurrence of Events Subject to a Reporting Delay via an EM Algorithm. Statistical Science, 2022, 37, .	2.8	1
5	A hierarchical mixture cure model with unobserved heterogeneity for credit risk. Econometrics and Statistics, 2021, , .	0.8	3
6	Nonlinear mixed effects modeling and warping for functional data using B-splines. Electronic Journal of Statistics, 2021, 15, .	0.7	1
7	Fixed Effects Testing in High-Dimensional Linear Mixed Models. Journal of the American Statistical Association, 2020, 115, 1835-1850.	3.1	9
8	Zoom‐in‐out joint graphical lasso for different coarseness scales. Journal of the Royal Statistical Society Series C: Applied Statistics, 2020, 69, 47-67.	1.0	0
9	Detangling robustness in high dimensions: Composite versus model-averaged estimation. Electronic Journal of Statistics, 2020, 14, .	0.7	3
10	Model Selection via Focused Information Criteria for Complex Data in Ecology and Evolution. Frontiers in Ecology and Evolution, 2019, 7, .	2.2	7
11	Discussion on "Model Confidence Bounds for Variable Selection" by Yang Li, Yuetian Luo, Davide Ferrari, Xiaonan Hu, and Yichen Qin. Biometrics, 2019, 75, 404-406.	1.4	0
12	Robust estimation and variable selection in heteroscedastic linear regression. Statistics, 2019, 53, 489-532.	0.6	3
13	Composite versus model-averaged quantile regression. Journal of Statistical Planning and Inference, 2019, 200, 32-46.	0.6	7
14	Minimax optimal procedures for testing the structure of multidimensional functions. Applied and Computational Harmonic Analysis, 2019, 46, 288-311.	2.2	3
15	Macro-Economic Factors in Credit Risk Calculations: Including Time-Varying Covariates in Mixture Cure Models. Journal of Business and Economic Statistics, 2019, 37, 40-53.	2.9	24
16	'Asymptotic properties of penalized spline estimators'. Biometrika, 2018, 105, 503-503.	2.4	1
17	Unravelling the Predictive Power of Telematics Data in Car Insurance Pricing. Journal of the Royal Statistical Society Series C: Applied Statistics, 2018, 67, 1275-1304.	1.0	78
18	A High‐dimensional Focused Information Criterion. Scandinavian Journal of Statistics, 2018, 45, 34-61.	1.4	6

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19	Asymptotic Post-Selection Inference for Akaike's Information Criterion. SSRN Electronic Journal, 2018, , .	0.4	0
20	Asymptotic post-selection inference for the Akaike information criterion. Biometrika, 2018, 105, 645-664.	2.4	24
21	Copula directed acyclic graphs. Statistics and Computing, 2017, 27, 55-78.	1.5	11
22	Time to default in credit scoring using survival analysis: a benchmark study. Journal of the Operational Research Society, 2017, 68, 652-665.	3.4	60
23	New Developments in Functional and Highly Multivariate Statistical Methodology. Oberwolfach Reports, 2016, 13, 567-614.	0.0	0
24	Confidence intervals for high-dimensional partially linear single-index models. Journal of Multivariate Analysis, 2016, 149, 13-29.	1.0	9
25	Predicting time-to-churn of prepaid mobile telephone customers using social network analysis. Journal of the Operational Research Society, 2016, 67, 1135-1145.	3.4	30
26	Focused model selection for social networks. Social Networks, 2016, 46, 76-86.	2.1	3
27	The forecast combination puzzle: A simple theoretical explanation. International Journal of Forecasting, 2016, 32, 754-762.	6.5	163
28	Mixed scale joint graphical lasso. Biostatistics, 2016, 17, 793-806.	1.5	6
29	Multivariate mixtures of Erlangs for density estimation under censoring. Lifetime Data Analysis, 2016, 22, 429-455.	0.9	14
30	Statistical Model Choice. Annual Review of Statistics and Its Application, 2016, 3, 233-256.	7.0	48
31	Copula based flexible modeling of associations between clustered event times. Lifetime Data Analysis, 2016, 22, 363-381.	0.9	6
32	Minimum Mean Squared Error Model Averaging in Likelihood Models. Statistica Sinica, 2016, , .	0.3	7
33	A focused information criterion for graphical models in fMRI connectivity with high-dimensional data. Annals of Applied Statistics, 2015, 9, .	1.1	13
34	Asymptotic performance of projection estimators in standard and hyperbolic wavelet bases. Electronic Journal of Statistics, 2015, 9, .	0.7	6
35	Copula Based Flexible Modeling of Associations between Clustered Event Times. SSRN Electronic Journal, 2015, , .	0.4	0
36	A Focused Information Criterion for Graphical Models in fMRI Connectivity with High-Dimensional Data. SSRN Electronic Journal, 2015, , .	0.4	1

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37	Combining Local and Social Network Classifiers to Improve Churn Prediction. , 2015, , .		7
38	A focused information criterion for graphical models. Statistics and Computing, 2015, 25, 1071-1092.	1.5	12
39	Model Selection and Model Averaging. , 2015, , 647-652.		8
40	An Akaike information criterion for multiple event mixture cure models. European Journal of Operational Research, 2015, 241, 449-457.	5.7	37
41	Constructing Graphical Models via the Focused Information Criterion. Lecture Notes in Statistics, 2015, , 55-78.	0.2	2
42	The Forecast Combination Puzzle: A Simple Theoretical Explanation. SSRN Electronic Journal, 2014, , .	0.4	2
43	Multivariate Functional Halfspace Depth. Journal of the American Statistical Association, 2014, 109, 411-423.	3.1	92
44	Hyperbolic wavelet thresholding methods and the curse of dimensionality through the maxiset approach. Applied and Computational Harmonic Analysis, 2014, 36, 239-255.	2.2	7
45	Mining Telecommunication Networks to Enhance Customer Lifetime Predictions. Lecture Notes in Computer Science, 2014, , 15-26.	1.3	8
46	Focused model selection in quantile regression. Statistica Sinica, 2014, , .	0.3	4
47	Goodness-of-fit tests for the frailty distribution in proportional hazards models with shared frailty. Biostatistics, 2013, 14, 433-446.	1.5	16
48	A comparison of robust versions of the AIC based on M-, S- and MM-estimators. Statistics, 2013, 47, 216-235.	0.6	14
49	Warping Functional Data in R and C via a Bayesian Multiresolution Approach. Journal of Statistical Software, 2013, 55, .	3.7	0
50	On model selection and model misspecification in causal inference. Statistical Methods in Medical Research, 2012, 21, 7-30.	1.5	125
51	Multivariate Functional Halfspace Depth. SSRN Electronic Journal, 2012, , .	0.4	0
52	Structure Learning Using a Focused Information Criterion in Graphical Models. SSRN Electronic Journal, 2012, , .	0.4	1
53	Phase and amplitude-based clustering for functional data. Computational Statistics and Data Analysis, 2012, 56, 2360-2374.	1.2	16
54	Focused estimation and model averaging with penalization methods: an overview. Statistica Neerlandica, 2012, 66, 272-287.	1.6	14

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55	S-Estimation and a Robust Conditional Akaike Information Criterion for Linear Mixed Models. SSRN Electronic Journal, 2011, , .	0.4	0
56	Missing covariates in logistic regression, estimation and distribution selection. Statistical Modelling, 2011, 11, 159-183.	1.1	2
57	Variable selection in partially linear wavelet models. Statistical Modelling, 2011, 11, 409-427.	1.1	3
58	Lack-of-fit tests in linear mixed models with application to wavelet tests. Journal of Nonparametric Statistics, 2011, 23, 853-865.	0.9	1
59	Nonparametric estimation of mean and dispersion functions in extended generalized linear models. Test, 2010, 19, 580-608.	1.1	19
60	Order selection tests with multiply imputed data. Computational Statistics and Data Analysis, 2010, 54, 2284-2295.	1.2	7
61	A multiresolution approach to time warping achieved by a Bayesian prior-posterior transfer fitting strategy. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2010, 72, 673-694.	2.2	19
62	A Comparison of Robust Versions of the AIC Based on M, S and MM-Estimators. SSRN Electronic Journal, 2010, , .	0.4	0
63	On Model Selection and Model Misspecification in Causal Inference. SSRN Electronic Journal, 2010, , .	0.4	3
64	Simultaneous Confidence Bands for PenalizedÂSplineÂEstimators. Journal of the American Statistical Association, 2010, 105, 852-863.	3.1	76
65	S-Estimation for Penalized Regression Splines. Journal of Computational and Graphical Statistics, 2010, 19, 609-625.	1.7	21
66	Bootstrapping for Penalized Spline Regression. Journal of Computational and Graphical Statistics, 2009, 18, 126-146.	1.7	27
67	Asymptotic properties of penalized spline estimators. Biometrika, 2009, 96, 529-544.	2.4	140
68	Goodness-of-fit tests in mixed models. Test, 2009, 18, 213-239.	1.1	31
69	Rejoinder on: Goodness-of-fit tests in mixed models. Test, 2009, 18, 265-270.	1.1	2
70	Testing for lack of fit in inverse regression-with applications to biophotonic imaging. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 25-48.	2.2	18
71	One-sided tests in shared frailty models. Test, 2008, 17, 69-82.	1.1	42
72	Variable Selection with Incomplete Covariate Data. Biometrics, 2008, 64, 1062-1069.	1.4	33

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73	Non-Parametric Small Area Estimation Using Penalized Spline Regression. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2008, 70, 265-286.	2.2	135
74	MINIMIZING AVERAGE RISK IN REGRESSION MODELS. Econometric Theory, 2008, 24, .	0.7	37
75	PREDICTIONâ€FOCUSED MODEL SELECTION FOR AUTOREGRESSIVE MODELS. Australian and New Zealand Journal of Statistics, 2007, 49, 359-379.	0.9	40
76	Focused Information Criteria and Model Averaging for the Cox Hazard Regression Model. Journal of the American Statistical Association, 2006, 101, 1449-1464.	3.1	102
77	Variable Selection for Logistic Regression Using a Prediction-Focused Information Criterion. Biometrics, 2006, 62, 972-979.	1.4	87
78	Model-assisted Estimation for Complex Surveys using Penalized Splines. SSRN Electronic Journal, 2005, , .	0.4	0
79	Nonparametric Small Area Estimation Using Penalized Spline Regression. SSRN Electronic Journal, 2005, , .	0.4	1
80	Exact likelihood ratio tests for penalised splines. Biometrika, 2005, 92, 91-103.	2.4	104
81	Bayesian-motivated tests of function fit and their asymptotic frequentist properties. Annals of Statistics, 2004, 32, 2580.	2.6	12
82	Goodness of Fit via Non-parametric Likelihood Ratios. Scandinavian Journal of Statistics, 2004, 31, 487-513.	1.4	49
83	Restricted likelihood ratio lack-of-fit tests using mixed spline models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2004, 66, 909-926.	2.2	33
84	Empirical likelihood confidence regions for comparison distributions and ROC curves. Canadian Journal of Statistics, 2003, 31, 173-190.	0.9	55
85	A quadratic bootstrap method and improved estimation in logistic regression. Statistics and Probability Letters, 2003, 61, 383-394.	0.7	10
86	Frequentist Model Average Estimators. Journal of the American Statistical Association, 2003, 98, 879-899.	3.1	526
87	The Focused Information Criterion. Journal of the American Statistical Association, 2003, 98, 900-916.	3.1	297
88	Bootstrap confidence bands for regression curves and their derivatives. Annals of Statistics, 2003, 31, 1852.	2.6	127
89	Local multiple imputation. Biometrika, 2002, 89, 375-388.	2.4	34
90	Some theory for penalized spline generalized additive models. Journal of Statistical Planning and Inference, 2002, 103, 455-470.	0.6	40

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91	Theory & Methods: Data Sharpening for Hazard Rate Estimation. Australian and New Zealand Journal of Statistics, 2002, 44, 277-283.	0.9	3
92	Robust benchmark dose determination based on profile score methods. Environmental and Ecological Statistics, 2002, 9, 357-377.	3.5	1
93	Effect of dependence on stochastic measures of accuracy of density estimations. Annals of Statistics, 2002, 30, .	2.6	14
94	Bootstrap tests for misspecified models, with application to clustered binary data. Computational Statistics and Data Analysis, 2001, 36, 383-401.	1.2	10
95	On local estimating equations in additive multiparameter models. Statistics and Probability Letters, 2000, 49, 139-148.	0.7	6
96	Bootstrapping local polynomial estimators in likelihood-based models. Journal of Statistical Planning and Inference, 2000, 86, 63-80.	0.6	9
97	Testing lack of fit in multiple regression. Biometrika, 2000, 87, 405-424.	2.4	53
98	Bootstrapping Pseudolikelihood Models for Clustered Binary Data. Annals of the Institute of Statistical Mathematics, 1999, 51, 515-530.	0.8	8
99	Testing the Fit of a Parametric Function. Journal of the American Statistical Association, 1999, 94, 869-879.	3.1	72
100	Testing the Fit of a Parametric Function. Journal of the American Statistical Association, 1999, 94, 869.	3.1	22
101	Local Polynomial Estimation in Multiparameter Likelihood Models. Journal of the American Statistical Association, 1997, 92, 1536-1545.	3.1	51
102	Local Polynomial Estimation in Multiparameter Likelihood Models. Journal of the American Statistical Association, 1997, 92, 1536.	3.1	20
103	Variable Selection for Logistic Regression using a Prediction Focussed Information Criterion. SSRN Electronic Journal, 0, , .	0.4	4
104	Focused Model Selection in Quantile Regression. SSRN Electronic Journal, 0, , .	0.4	2
105	An Akaike Information Criterion for Multiple Event Mixture Cure Models. SSRN Electronic Journal, 0, , .	0.4	0
106	Constructing Graphical Models via the Focused Information Criterion. SSRN Electronic Journal, 0, , .	0.4	1
107	Time to Default in Credit Scoring Using Survival Analysis: A Benchmark Study. SSRN Electronic Journal, 0, , .	0.4	0
108	An Information Criterion for Variable Selection in Support Vector Machines. SSRN Electronic Journal, 0, , .	0.4	2

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109	Simultaneous Confidence Bands for Penalized Spline Estimators. SSRN Electronic Journal, 0, , .	0.4	5
110	Warping Functional Data in R and C via a Bayesian Multiresolution Approach. SSRN Electronic Journal, 0, , .	0.4	3
111	Lack of Fit, Graphics, and Multilevel Model Diagnostics. , 0, , 425-444.		2
112	An Asymptotic Theory for Model Selection Inference in General Semiparametric Problems. SSRN Electronic Journal, 0, , .	0.4	1
113	Testing for Lack of Fit in Inverse Regression - With Applications to Photonic Imaging. SSRN Electronic Journal, 0, , .	0.4	1
114	Lack-of-Fit Tests in Semiparametric Mixed Models. SSRN Electronic Journal, 0, , .	0.4	1
115	Goodness-of-Fit Tests in Mixed Models. SSRN Electronic Journal, 0, , .	0.4	0
116	Order Selection Tests with Multiply-Imputed Data. SSRN Electronic Journal, 0, , .	0.4	0
117	Focused Estimation and Model Averaging for High-Dimensional Data, An Overview. SSRN Electronic Journal, 0, , .	0.4	0
118	Phase and Amplitude-Based Clustering for Functional Data. SSRN Electronic Journal, 0, , .	0.4	1
119	Goodness-of-Fit Tests for the Frailty Distribution in Proportional Hazards Models with Shared Frailty. SSRN Electronic Journal, 0, , .	0.4	1
120	Minimum Mean Squared Error Model Averaging in Likelihood Models. SSRN Electronic Journal, 0, , .	0.4	0
121	Asymptotic Performance of Projection Estimators in Standard and Hyperbolic Wavelet Bases. SSRN Electronic Journal, 0, , .	0.4	0