

Marco Oesting

List of Publications by Year in descending order

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15
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144
citing authors

#	ARTICLE	IF	CITATIONS
1	A Comparative Tour through the Simulation Algorithms for Max-Stable Processes. <i>Statistical Science</i> , 2022, 37, .	2.8	1
2	Long range dependence for stable random processes. <i>Journal of Time Series Analysis</i> , 2021, 42, 161-185.	1.2	3
3	Ordinal patterns in clusters of subsequent extremes of regularly varying time series. <i>Extremes</i> , 2020, 23, 521-545.	1.0	3
4	Sampling sup-norm normalized spectral functions for Brown-Resnick processes. <i>Stat</i> , 2019, 8, e228.	0.4	1
5	Extremal behaviour of aggregated data with an application to downscaling. <i>Biometrika</i> , 2019, 106, 127-144.	2.4	16
6	Spatial modeling of drought events using max-stable processes. <i>Stochastic Environmental Research and Risk Assessment</i> , 2018, 32, 63-81.	4.0	19
7	Sampling from a Max-Stable Process Conditional on a Homogeneous Functional with an Application for Downscaling Climate Data. <i>Scandinavian Journal of Statistics</i> , 2018, 45, 382-404.	1.4	4
8	Exact and fast simulation of max-stable processes on a compact set using the normalized spectral representation. <i>Bernoulli</i> , 2018, 24, .	1.3	16
9	Efficient simulation of Brown-Resnick processes based on variance reduction of Gaussian processes. <i>Advances in Applied Probability</i> , 2018, 50, 1155-1175.	0.7	2
10	Statistical post-processing of forecasts for extremes using bivariate brown-resnick processes with an application to wind gusts. <i>Extremes</i> , 2017, 20, 309-332.	1.0	33
11	Exact simulation of max-stable processes. <i>Biometrika</i> , 2016, 103, 303-317.	2.4	61
12	On the distribution of a max-stable process conditional on max-linear functionals. <i>Statistics and Probability Letters</i> , 2015, 100, 158-163.	0.7	3
13	Conditional sampling for max-stable processes with a mixed moving maxima representation. <i>Extremes</i> , 2014, 17, 157-192.	1.0	10
14	Statistical Inference for Max-Stable Processes by Conditioning on Extreme Events. <i>Advances in Applied Probability</i> , 2014, 46, 478-495.	0.7	5
15	Simulation of Brown-Resnick processes. <i>Extremes</i> , 2012, 15, 89-107.	1.0	50