Stephen Jewson

List of Publications by Year
in descending order

70	634	1163117 8	794594 19
papers	citations	h-index	g-index

79	79	79	397
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Statistical modelling of North Atlantic tropical cyclone tracks. Tellus, Series A: Dynamic Meteorology and Oceanography, 2007, 59, 486-498.	1.7	152
2	The use of weather forecasts in the pricing of weather derivatives. Meteorological Applications, 2003, 10, 377-389.	2.1	29
3	Comparison of Local and Basinwide Methods for Risk Assessment of Tropical Cyclone Landfall. Journal of Applied Meteorology and Climatology, 2008, 47, 361-367.	1.5	28
4	Impact of climate change on European winter and summer flood losses. Advances in Water Resources, 2019, 129, 165-177.	3.8	26
5	Seasonality in the statistics of surface air temperature and the pricing of weather derivatives. Meteorological Applications, 2003, 10, 367-376.	2.1	24
6	Interannual temperature predictions using the CMIP3 multiâ€model ensemble mean. Geophysical Research Letters, 2008, 35, .	4.0	21
7	A new parametric model for the assessment and calibration of medium-range ensemble temperature forecasts. Atmospheric Science Letters, 2004, 5, 96-102.	1.9	14
8	Closed-form Expressions for the Pricing of Weather Derivatives: Part 1 - The Expected Payoff. SSRN Electronic Journal, 0, , .	0.4	12
9	The Black-Scholes Equation for Weather Derivatives. SSRN Electronic Journal, 2003, , .	0.4	11
10	Introduction to Weather Derivative Pricing. SSRN Electronic Journal, 2004, , .	0.4	11
11	Quantifying the sources of simulation uncertainty in natural catastrophe models. Stochastic Environmental Research and Risk Assessment, 2018, 32, 591-605.	4.0	10
12	Weather Derivative Pricing and the Year Ahead Forecasting of Temperature Part 1: Empirical Results. SSRN Electronic Journal, 0, , .	0.4	9
13	Weather Derivative Pricing and the Year Ahead Forecasting of Temperature Part 2: Theory. SSRN Electronic Journal, 0, , .	0.4	9
14	Optimal Year Ahead Forecasting of Temperature in the Presence of a Linear Trend, and the Pricing of Weather Derivatives. SSRN Electronic Journal, 2004, , .	0.4	8
15	Weather Derivative Pricing and Risk Management: Volatility and Value at Risk. SSRN Electronic Journal, 2003, , .	0.4	7
16	Estimating Trends in Weather Series: Consequences for Pricing Derivatives. Studies in Nonlinear Dynamics and Econometrics, 2006, 10, .	0.3	6
17	Five Year Prediction of the Number of Hurricanes that make United States Landfall. , 2009, , 73-99.		6
18	Closed Form Expressions for the Uncertainty from Linear Detrending, and the Pricing of Weather Derivatives. SSRN Electronic Journal, 0, , .	0.4	6

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19	Weather Derivative Pricing and the Interpretation of Linear Trend Models. SSRN Electronic Journal, 2004, , .	0.4	5
20	An Alternative to PCA for Estimating Dominant Patterns of Climate Variability and Extremes, with Application to U.S. and China Seasonal Rainfall. Atmosphere, 2020, 11, 354.	2.3	5
21	Four Methods for the Static Hedging of Weather Derivative Portfolios. SSRN Electronic Journal, 0, , .	0.4	5
22	A Preliminary Assessment of the Utility of Seasonal Forecasts for the Pricing of U.S. Temperature Based Weather Derivatives. SSRN Electronic Journal, 0, , .	0.4	5
23	Weather Derivative Pricing and the Spatial Variability of US Temperature Trends. SSRN Electronic Journal, 0, , .	0.4	5
24	Closed-Form Expressions for the Pricing of Weather Derivatives: Part 2 - The Greeks. SSRN Electronic Journal, 2003, , .	0.4	4
25	Robust worst-case scenarios from ensemble forecasts. Weather and Forecasting, 2021, , .	1.4	4
26	Closed-form Expressions for the Pricing of Weather Derivatives Part 4 - The Kernel Density. SSRN Electronic Journal, 0, , .	0.4	4
27	Weather Derivative Pricing and the Potential Accuracy of Daily Temperature Modelling. SSRN Electronic Journal, 0, , .	0.4	4
28	Using ensemble forecasts to predict the size of forecast changes, with application to weather swap value at risk. Atmospheric Science Letters, 2003, 4, 15-27.	1.9	3
29	Closed-Form Expressions for the Pricing of Weather Derivatives: Part 3 - The Payoff Variance. SSRN Electronic Journal, 2003, , .	0.4	3
30	Weather Derivative Pricing and a Preliminary Investigation into a Decision Rule for Detrending. SSRN Electronic Journal, 2004, , .	0.4	3
31	Weather Derivative Pricing and the Detrending of Meteorological Data: Closed-Form Solutions for the Behaviour of a Simple Decision Rule. SSRN Electronic Journal, 2004, , .	0.4	3
32	Adjusting catastrophe model ensembles using importance sampling, with application to damage estimation for varying levels of hurricane activity. Meteorological Applications, 2020, 27, e1839.	2.1	3
33	Statistical Decomposition of the Recent Increase in the Intensity of Tropical Storms. Oceans, 2020, 1, 311-325.	1.3	3
34	Dealing with trend uncertainty in empirical estimates of European rainfall climate for insurance risk management. Meteorological Applications, 2021, 28, e2008.	2.1	3
35	Simple Models for the Volatility of Weather Derivative Underlyings. SSRN Electronic Journal, 0, , .	0.4	3
36	Comparing the Potential Accuracy of Burn and Index Modelling for Weather Option Valuation. SSRN Electronic Journal, 0, , .	0.4	3

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37	The Relative Importance of Trends, Distributions and the Number of Years of Data in the Pricing of Weather Options. SSRN Electronic Journal, 0, , .	0.4	3
38	Weather Derivative Pricing and the Normal Distribution: Comparing Three Fitting Schemes using the Out-of-Sample Log-Likelihood Scoring System. SSRN Electronic Journal, 0, , .	0.4	3
39	Closed-form Expressions for the Beta of a Weather Derivative Portfolio. SSRN Electronic Journal, 0, , .	0.4	3
40	Weather Derivative Pricing and the Year-ahead Forecasting of Surface Air Temperature: An Empirical Evaluation of Damped Linear Detrending. SSRN Electronic Journal, 0, , .	0.4	3
41	The Use of Weather Forecasts in the Pricing of Weather Derivatives. SSRN Electronic Journal, 2003, , .	0.4	2
42	Seasonality in the Statistics of Surface Air Temperature and the Pricing of Weather Derivatives. SSRN Electronic Journal, 2003, , .	0.4	2
43	Multivariate Long-Memory Modeling of Daily Surface Air Temperatures and the Valuation of Weather Derivative Portfolios. SSRN Electronic Journal, 2003, , .	0.4	2
44	Horizon Value at Risk for Weather Derivatives Part 2: Portfolios. SSRN Electronic Journal, 0, , .	0.4	2
45	Weather Derivative Pricing and the Distributions of Standard Weather Indices on US Temperatures. SSRN Electronic Journal, 0, , .	0.4	2
46	Weather Derivative Pricing and the Detrending of Meteorological Data: Three Alternative Representations of Damped Linear Detrending. SSRN Electronic Journal, 0, , .	0.4	2
47	Closed-Form Expressions for the Pricing of Weather Derivatives: The Payoff Variance for Gamma Distributed Indices. SSRN Electronic Journal, 0, , .	0.4	2
48	Closed-Form Expressions for the Pricing of Weather Derivatives: The Expected Payoff for Gamma Distributed Indices. SSRN Electronic Journal, 0, , .	0.4	2
49	Weather Derivative Pricing and the Normal Distribution: Fitting the Variance to Maximise Expected Predictive Log-Likelihood. SSRN Electronic Journal, 0, , .	0.4	2
50	Estimating presentâ€day European seasonal mean rainfall by combining historical data and climate model simulations, for risk assessment. Meteorological Applications, 2021, 28, e2031.	2.1	2
51	Interpretation of the Knutson et al. (2020) hurricane projections, the impact on annual maximum wind-speed, and the role of uncertainty. Stochastic Environmental Research and Risk Assessment, 0, , 1.	4.0	2
52	Application of uncertain hurricane climate change projections to catastrophe risk models. Stochastic Environmental Research and Risk Assessment, 2022, 36, 3355-3375.	4.0	2
53	Weather Swap Pricing and the Optimal Size for Medium-Range Forecast Ensembles. Weather and Forecasting, 2003, 18, 675-681.	1.4	1
54	Weather Derivative Pricing and the Impact of El Nino on US Temperature: The Statistics of Optimal Categorical Predictions. SSRN Electronic Journal, 2005, , .	0.4	1

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55	Decide Now or Wait for the Next Forecast? Testing A Decision Framework Using Real Forecasts and Observations. Monthly Weather Review, 2021, , .	1.4	1
56	Improving the potential accuracy and usability of EURO-CORDEX estimates of future rainfall climate using frequentist model averaging. Nonlinear Processes in Geophysics, 2021, 28, 329-346.	1.3	1
57	Estimation of Uncertainty in the Pricing of Weather Options. SSRN Electronic Journal, 0, , .	0.4	1
58	Use of the Basic and Adjusted Kernel Densities for Weather Derivative Pricing. SSRN Electronic Journal, 0, , .	0.4	1
59	Weather Derivative Pricing and the Modelling of Trends: Objective Bayesian Versions of the Flat-Line, Linear Trend and Damped Linear Trend Models. SSRN Electronic Journal, 0, , .	0.4	1
60	Risk Loading and Implied Volatility in the Pricing of Weather Options. SSRN Electronic Journal, 2003, , .	0.4	0
61	Horizon Value at Risk for Weather Derivatives Part 1: Single Contracts. SSRN Electronic Journal, 0, , .	0.4	0
62	Weather Derivative Pricing and the Year-ahead Forecasting of Surface Air Temperature: A Comparison of Predictions Based on Local and Global Trend Estimates. SSRN Electronic Journal, 0, , .	0.4	0
63	Arbitrage Pricing of Weather Derivatives and the Stochastic Process for the Expectation of Non-Linear Weather Indices. SSRN Electronic Journal, 0, , .	0.4	0
64	Convergence of the Distribution of Payoffs for Portfolios of Weather Derivative Options. SSRN Electronic Journal, 0, , .	0.4	0
65	The Application of PCA to Weather Derivative Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
66	Weather Derivative Pricing and the Impact of El Nino on US Temperature: Empirical Tests of an Optimal Categorical Forecasting Scheme. SSRN Electronic Journal, 0, , .	0.4	0
67	The Modeling of Weather Derivative Portfolio Risk. , 2007, , 156-169.		0
68	Closed-Form Expressions for the Pricing of Weather Derivatives: The Expected Payoff for t-Distributed Indices. SSRN Electronic Journal, 0, , .	0.4	0
69	Credible Interval Computation in Weather Derivatives Pricing. SSRN Electronic Journal, 0, , .	0.4	0
70	The Interpretation and Implications of the Knutson et al. 2020 Projections of Changes in the Frequency and Intensity of Tropical Cyclones Under Climate Change. Quarterly Journal of the Royal Meteorological Society, 0, , .	2.7	0