

# Stephen Jewson

## List of Publications by Year in descending order

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Version: 2024-02-01

70  
papers

634  
citations

1162367

8  
h-index

839053

18  
g-index

79  
all docs

79  
docs citations

79  
times ranked

397  
citing authors

#	ARTICLE	IF	CITATIONS
1	Application of uncertain hurricane climate change projections to catastrophe risk models. Stochastic Environmental Research and Risk Assessment, 2022, 36, 3355-3375.	1.9	2
2	Decide Now or Wait for the Next Forecast? Testing A Decision Framework Using Real Forecasts and Observations. Monthly Weather Review, 2021, , .	0.5	1
3	Robust worst-case scenarios from ensemble forecasts. Weather and Forecasting, 2021, , .	0.5	4
4	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.	0.6	1
5	Dealing with trend uncertainty in empirical estimates of European rainfall climate for insurance risk management. Meteorological Applications, 2021, 28, e2008.	0.9	3
6	Estimating present-day European seasonal mean rainfall by combining historical data and climate model simulations, for risk assessment. Meteorological Applications, 2021, 28, e2031.	0.9	2
7	Adjusting catastrophe model ensembles using importance sampling, with application to damage estimation for varying levels of hurricane activity. Meteorological Applications, 2020, 27, e1839.	0.9	3
8	Statistical Decomposition of the Recent Increase in the Intensity of Tropical Storms. Oceans, 2020, 1, 311-325.	0.6	3
9	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.	1.0	5
10	Impact of climate change on European winter and summer flood losses. Advances in Water Resources, 2019, 129, 165-177.	1.7	26
11	Quantifying the sources of simulation uncertainty in natural catastrophe models. Stochastic Environmental Research and Risk Assessment, 2018, 32, 591-605.	1.9	10
12	Five Year Prediction of the Number of Hurricanes that make United States Landfall. , 2009, , 73-99.		6
13	Interannual temperature predictions using the CMIP3 multi-model ensemble mean. Geophysical Research Letters, 2008, 35, .	1.5	21
14	Comparison of Local and Basinwide Methods for Risk Assessment of Tropical Cyclone Landfall. Journal of Applied Meteorology and Climatology, 2008, 47, 361-367.	0.6	28
15	Statistical modelling of North Atlantic tropical cyclone tracks. Tellus, Series A: Dynamic Meteorology and Oceanography, 2007, 59, 486-498.	0.8	152
16	The Modeling of Weather Derivative Portfolio Risk. , 2007, , 156-169.		0
17	Estimating Trends in Weather Series: Consequences for Pricing Derivatives. Studies in Nonlinear Dynamics and Econometrics, 2006, 10, .	0.2	6
18	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

#	ARTICLE	IF	CITATIONS
19	Introduction to Weather Derivative Pricing. SSRN Electronic Journal, 2004, , .	0.4	11
20	Weather Derivative Pricing and a Preliminary Investigation into a Decision Rule for Detrending. SSRN Electronic Journal, 2004, , .	0.4	3
21	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
22	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
23	Weather Derivative Pricing and the Interpretation of Linear Trend Models. SSRN Electronic Journal, 2004, , .	0.4	5
24	A new parametric model for the assessment and calibration of medium-range ensemble temperature forecasts. Atmospheric Science Letters, 2004, 5, 96-102.	0.8	14
25	The use of weather forecasts in the pricing of weather derivatives. Meteorological Applications, 2003, 10, 377-389.	0.9	29
26	Seasonality in the statistics of surface air temperature and the pricing of weather derivatives. Meteorological Applications, 2003, 10, 367-376.	0.9	24
27	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.	0.8	3
28	Weather Swap Pricing and the Optimal Size for Medium-Range Forecast Ensembles. Weather and Forecasting, 2003, 18, 675-681.	0.5	1
29	The Use of Weather Forecasts in the Pricing of Weather Derivatives. SSRN Electronic Journal, 2003, , .	0.4	2
30	Seasonality in the Statistics of Surface Air Temperature and the Pricing of Weather Derivatives. SSRN Electronic Journal, 2003, , .	0.4	2
31	Multivariate Long-Memory Modeling of Daily Surface Air Temperatures and the Valuation of Weather Derivative Portfolios. SSRN Electronic Journal, 2003, , .	0.4	2
32	Closed-Form Expressions for the Pricing of Weather Derivatives: Part 2 - The Greeks. SSRN Electronic Journal, 2003, , .	0.4	4
33	Risk Loading and Implied Volatility in the Pricing of Weather Options. SSRN Electronic Journal, 2003, , .	0.4	0
34	Closed-Form Expressions for the Pricing of Weather Derivatives: Part 3 - The Payoff Variance. SSRN Electronic Journal, 2003, , .	0.4	3
35	Weather Derivative Pricing and Risk Management: Volatility and Value at Risk. SSRN Electronic Journal, 2003, , .	0.4	7
36	The Black-Scholes Equation for Weather Derivatives. SSRN Electronic Journal, 2003, , .	0.4	11

#	ARTICLE	IF	CITATIONS
37	Closed-form Expressions for the Pricing of Weather Derivatives: Part 1 - The Expected Payoff. SSRN Electronic Journal, 0, , .	0.4	12
38	Estimation of Uncertainty in the Pricing of Weather Options. SSRN Electronic Journal, 0, , .	0.4	1
39	Simple Models for the Volatility of Weather Derivative Underlyings. SSRN Electronic Journal, 0, , .	0.4	3
40	Horizon Value at Risk for Weather Derivatives Part 2: Portfolios. SSRN Electronic Journal, 0, , .	0.4	2
41	Four Methods for the Static Hedging of Weather Derivative Portfolios. SSRN Electronic Journal, 0, , .	0.4	5
42	Comparing the Potential Accuracy of Burn and Index Modelling for Weather Option Valuation. SSRN Electronic Journal, 0, , .	0.4	3
43	Closed-form Expressions for the Pricing of Weather Derivatives Part 4 - The Kernel Density. SSRN Electronic Journal, 0, , .	0.4	4
44	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
45	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
46	Weather Derivative Pricing and the Potential Accuracy of Daily Temperature Modelling. SSRN Electronic Journal, 0, , .	0.4	4
47	Weather Derivative Pricing and the Year Ahead Forecasting of Temperature Part 1: Empirical Results. SSRN Electronic Journal, 0, , .	0.4	9
48	Weather Derivative Pricing and the Year Ahead Forecasting of Temperature Part 2: Theory. SSRN Electronic Journal, 0, , .	0.4	9
49	Weather Derivative Pricing and the Spatial Variability of US Temperature Trends. SSRN Electronic Journal, 0, , .	0.4	5
50	Weather Derivative Pricing and the Distributions of Standard Weather Indices on US Temperatures. SSRN Electronic Journal, 0, , .	0.4	2
51	Weather Derivative Pricing and the Detrending of Meteorological Data: Three Alternative Representations of Damped Linear Detrending. SSRN Electronic Journal, 0, , .	0.4	2
52	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
53	Horizon Value at Risk for Weather Derivatives Part 1: Single Contracts. SSRN Electronic Journal, 0, , .	0.4	0
54	Use of the Basic and Adjusted Kernel Densities for Weather Derivative Pricing. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
55	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
56	Arbitrage Pricing of Weather Derivatives and the Stochastic Process for the Expectation of Non-Linear Weather Indices. SSRN Electronic Journal, 0, , .	0.4	0
57	Convergence of the Distribution of Payoffs for Portfolios of Weather Derivative Options. SSRN Electronic Journal, 0, , .	0.4	0
58	Closed Form Expressions for the Uncertainty from Linear Detrending, and the Pricing of Weather Derivatives. SSRN Electronic Journal, 0, , .	0.4	6
59	Closed-form Expressions for the Beta of a Weather Derivative Portfolio. SSRN Electronic Journal, 0, , .	0.4	3
60	The Application of PCA to Weather Derivative Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
61	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
62	Closed-Form Expressions for the Pricing of Weather Derivatives: The Payoff Variance for Gamma Distributed Indices. SSRN Electronic Journal, 0, , .	0.4	2
63	Closed-Form Expressions for the Pricing of Weather Derivatives: The Expected Payoff for Gamma Distributed Indices. SSRN Electronic Journal, 0, , .	0.4	2
64	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
65	Weather Derivative Pricing and the Normal Distribution: Fitting the Variance to Maximise Expected Predictive Log-Likelihood. SSRN Electronic Journal, 0, , .	0.4	2
66	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
67	Closed-Form Expressions for the Pricing of Weather Derivatives: The Expected Payoff for t-Distributed Indices. SSRN Electronic Journal, 0, , .	0.4	0
68	Credible Interval Computation in Weather Derivatives Pricing. SSRN Electronic Journal, 0, , .	0.4	0
69	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.	1.9	2
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, , .	1.0	0