Olivier Lopez

List of Publications by Year
in descending order

23 papers	269 citations
932766 10 h-index	996533 15 g-index
25 all docs	25 docs citations
25 times ranked	164 citing authors

#	Article	IF	Citations
1	Automatic analysis of insurance reports through deep neural networks to identify severe claims. Annals of Actuarial Science, 2022, 16, 42-67.	1.0	2
2	The Impact of Churn on Client Value in Health Insurance, Evaluation Using a Random Forest Under Various Censoring Mechanisms. Journal of the American Statistical Association, 2021, 116, 2053-2064.	1.8	5
3	Individual reserving and nonparametric estimation of claim amounts subject to large reporting delays. Scandinavian Actuarial Journal, 2021, 2021, 34-53.	1.0	7
4	Cyber claim analysis using Generalized Pareto regression trees with applications to insurance. Insurance: Mathematics and Economics, 2021, 98, 92-105.	0.7	20
5	Propagation of cyber incidents in an insurance portfolio: counting processes combined with compartmental epidemiological models. Scandinavian Actuarial Journal, 2021, 2021, 671-694.	1.0	13
6	Forecasting mortality rate improvements with a high-dimensional VAR. Insurance: Mathematics and Economics, 2019, 88, 255-272.	0.7	16
7	A TREE-BASED ALGORITHM ADAPTED TO MICROLEVEL RESERVING AND LONG DEVELOPMENT CLAIMS. ASTIN Bulletin, 2019, 49, 741-762.	0.7	17
8	A censored copula model for micro-level claim reserving. Insurance: Mathematics and Economics, 2019, 87, 1-14.	0.7	10
9	A TREE-BASED ALGORITHM ADAPTED TO MICROLEVEL RESERVING AND LONG DEVELOPMENT CLAIMS â€" ERRATUM. ASTIN Bulletin, 2019, 49, 919.	0.7	0
10	Single-index copulas. Journal of Multivariate Analysis, 2018, 165, 27-55.	0.5	13
11	Tree-based censored regression with applications in insurance. Electronic Journal of Statistics, 2016, 10, .	0.4	19
12	Semiparametric inference for the recurrent events process by means of a single-index model. Statistics, 2015, 49, 361-385.	0.3	1
13	Nonâ€parametric Copula Estimation Under Bivariate Censoring. Scandinavian Journal of Statistics, 2015, 42, 925-946.	0.9	25
14	A simplified model for studying bivariate mortality under right-censoring. Journal of Multivariate Analysis, 2013, 115, 181-192.	0.5	7
15	A proportional hazards regression model with change-points in the baseline function. Lifetime Data Analysis, 2013, 19, 59-78.	0.4	1
16	Single index regression models in the presence of censoring depending on the covariates. Bernoulli, 2013, 19, .	0.7	13
17	A generalization of the Kaplanâ€"Meier estimator for analyzing bivariate mortality under right-censoring and left-truncation with applications in model-checking for survival copula models. Insurance: Mathematics and Economics, 2012, 51, 505-516.	0.7	19
18	Bivariate censored regression relying on a new estimator of the joint distribution function. Journal of Statistical Planning and Inference, 2012, 142, 2440-2453.	0.4	11

#	Article	IF	Citations
19	Nonparametric Estimation of the Multivariate Distribution Function in a Censored Regression Model with Applications. Communications in Statistics - Theory and Methods, 2011, 40, 2639-2660.	0.6	18
20	Conditional density estimation in a censored single-index regression model. Bernoulli, 2010, 16, .	0.7	13
21	Single-index regression models with right-censored responses. Journal of Statistical Planning and Inference, 2009, 139, 1082-1097.	0.4	14
22	Nonlinear Censored Regression Using Synthetic Data. Scandinavian Journal of Statistics, 2008, 35, 248-265.	0.9	22
23	Synthetic data based nonparametric testing of parametric mean-regression models with censored data. , 2007, , .		1