Claudia Czado

List of Publications by Year
in descending order

124 papers	5,871 citations	117571 34 h-index	85498 71 g-index
131 all docs	131 docs citations	131 times ranked	2950 citing authors

#	Article	IF	Citations
1	Pair-copula constructions of multiple dependence. Insurance: Mathematics and Economics, 2009, 44, 182-198.	0.7	1,274
2	Selecting and estimating regular vine copulae and application to financial returns. Computational Statistics and Data Analysis, 2013, 59, 52-69.	0.7	467
3	Predictive Model Assessment for Count Data. Biometrics, 2009, 65, 1254-1261.	0.8	312
4	Truncated regular vines in high dimensions with application to financial data. Canadian Journal of Statistics, 2012, 40, 68-85.	0.6	205
5	Maximum likelihood estimation of mixed C-vines with application to exchange rates. Statistical Modelling, 2012, 12, 229-255.	0.5	163
6	Modeling Longitudinal Data Using a Pair-Copula Decomposition of Serial Dependence. Journal of the American Statistical Association, 2010, 105, 1467-1479.	1.8	137
7	Pair Copula Constructions for Multivariate Discrete Data. Journal of the American Statistical Association, 2012, 107, 1063-1072.	1.8	132
8	Pair-Copula Constructions of Multivariate Copulas. Lecture Notes in Statistics, 2010, , 93-109.	0.1	127
9	Bayesian Inference for Multivariate Copulas Using Pair-Copula Constructions. Journal of Financial Econometrics, 2010, 8, 511-546.	0.8	121
10	Risk management with high-dimensional vine copulas: An analysis of the Euro Stoxx 50. Statistics and Risk Modeling, 2013, 30, 307-342.	0.7	121
11	Bayesian Poisson log-bilinear mortality projections. Insurance: Mathematics and Economics, 2005, 36, 260-284.	0.7	120
12	Simplified pair copula constructionsâ€"Limitations and extensions. Journal of Multivariate Analysis, 2013, 119, 101-118.	0.5	118
13	Analyzing Dependent Data with Vine Copulas. Lecture Notes in Statistics, 2019, , .	0.1	117
14	D-vine copula based quantile regression. Computational Statistics and Data Analysis, 2017, 110, 1-18.	0.7	108
15	Evading the curse of dimensionality in nonparametric density estimation with simplified vine copulas. Journal of Multivariate Analysis, 2016, 151, 69-89.	0.5	100
16	The effect of link misspecification on binary regression inference. Journal of Statistical Planning and Inference, 1992, 33, 213-231.	0.4	95
17	A mixed copula model for insurance claims and claim sizes. Scandinavian Actuarial Journal, 2012, 2012, 278-305.	1.0	89
18	Modelling count data with overdispersion and spatial effects. Statistical Papers, 2008, 49, 531-552.	0.7	83

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19	Bayesian Inference for Semiparametric Binary Regression. Journal of the American Statistical Association, 1996, 91, 142-153.	1.8	71
20	Spatial modelling of claim frequency and claim size in non-life insurance. Scandinavian Actuarial Journal, 2007, 2007, 202-225.	1.0	65
21	COPARâ€"multivariate time series modeling using the copula autoregressive model. Applied Stochastic Models in Business and Industry, 2015, 31, 495-514.	0.9	60
22	Nonparametric validation of similar distributions and assessment of goodness of fit. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 223-241.	1.1	55
23	Selection of Vine Copulas. Lecture Notes in Statistics, 2013, , 17-37.	0.1	53
24	R-Vine Models for Spatial Time Series with an Application to Daily Mean Temperature. Biometrics, 2015, 71, 323-332.	0.8	51
25	Zero-inflated generalized Poisson models with regression effects on the mean, dispersion and zero-inflation level applied to patent outsourcing rates. Statistical Modelling, 2007, 7, 125-153.	0.5	50
26	A mixed autoregressive probit model for ordinal longitudinal data. Biostatistics, 2010, 11, 127-138.	0.9	49
27	Total loss estimation using copula-based regression models. Insurance: Mathematics and Economics, 2013, 53, 829-839.	0.7	49
28	Flexible dependence modeling of operational risk losses and its impact on total capital requirements. Journal of Banking and Finance, 2014, 40, 271-285.	1.4	49
29	Bayesian model selection for D-vine pair-copula constructions. Canadian Journal of Statistics, 2011, 39, 239-258.	0.6	46
30	Regime Switching Vine Copula Models for Global Equity and Volatility Indices. Econometrics, 2017, 5, 3.	0.5	44
31	Conditional copula simulation for systemic risk stress testing. Insurance: Mathematics and Economics, 2013, 53, 722-732.	0.7	42
32	Conditional quantiles and tail dependence. Journal of Multivariate Analysis, 2015, 138, 104-126.	0.5	42
33	Vine Copula Based Modeling. Annual Review of Statistics and Its Application, 2022, 9, 453-477.	4.1	41
34	Sequential Bayesian Model Selection of Regular Vine Copulas. Bayesian Analysis, 2015, 10, .	1.6	40
35	Model selection in sparse high-dimensional vine copula models with an application to portfolio risk. Journal of Multivariate Analysis, 2019, 172, 180-192.	0.5	38
36	Efficient Bayesian inference for stochastic time-varying copula models. Computational Statistics and Data Analysis, 2012, 56, 1511-1527.	0.7	37

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37	Bankruptcy prediction in Norway: a comparison study. Applied Economics Letters, 2010, 17, 1739-1746.	1.0	36
38	An Autoregressive Ordered Probit Model With Application to High-Frequency Financial Data. Journal of Computational and Graphical Statistics, 2005, 14, 320-338.	0.9	34
39	Pairâ€copula constructions for nonâ€Gaussian DAG models. Canadian Journal of Statistics, 2012, 40, 86-109.	0.6	34
40	Modeling highâ€dimensional timeâ€varying dependence using dynamic Dâ€vine models. Applied Stochastic Models in Business and Industry, 2016, 32, 621-638.	0.9	34
41	Parametric link modification of both tails in binary regression. Statistical Papers, 1994, 35, 189-201.	0.7	32
42	Comorbidity of chronic diseases in the elderly: Patterns identified by a copula design for mixed responses. Computational Statistics and Data Analysis, 2015, 88, 28-39.	0.7	31
43	Model selection for discrete regular vine copulas. Computational Statistics and Data Analysis, 2017, 106, 138-152.	0.7	31
44	Regime switches in the dependence structure of multidimensional financial data. Computational Statistics and Data Analysis, 2014, 76, 672-686.	0.7	30
45	Nonparametric estimation of simplified vine copula models: comparison of methods. Dependence Modeling, 2017, 5, 99-120.	0.2	29
46	Standardized Drought Indices: A Novel Univariate and Multivariate Approach. Journal of the Royal Statistical Society Series C: Applied Statistics, 2018, 67, 643-664.	0.5	29
47	Spatial composite likelihood inference using local C-vines. Journal of Multivariate Analysis, 2015, 138, 74-88.	0.5	28
48	Bayesian Inference for Multivariate Copulas Using Pair-Copula Constructions. Journal of Financial Econometrics, 2010, 8, 511-546.	0.8	28
49	Application of survival analysis methods to long-term care insurance. Insurance: Mathematics and Economics, 2002, 31, 395-413.	0.7	26
50	Modeling dependent yearly claim totals including zero claims in private health insurance. Scandinavian Actuarial Journal, 2012, 2012, 106-129.	1.0	26
51	Examination and visualisation of the simplifying assumption for vine copulas in three dimensions. Australian and New Zealand Journal of Statistics, 2017, 59, 95-117.	0.4	26
52	Choosing the link function and accounting for link uncertainty in generalized linear models using Bayes factors. Statistical Papers, 2006, 47, 419-442.	0.7	24
53	An Exponential Continuous-Time GARCH Process. Journal of Applied Probability, 2007, 44, 960-976.	0.4	24
54	Bayesian inference of binary regression models with parametric link. Journal of Statistical Planning and Inference, 1994, 41, 121-140.	0.4	21

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55	On selecting parametric link transformation families in generalized linear models. Journal of Statistical Planning and Inference, 1997, 61, 125-139.	0.4	21
56	A nonparametric test for similarity of marginalsâ€"With applications to the assessment of population bioequivalence. Journal of Statistical Planning and Inference, 2007, 137, 697-711.	0.4	20
57	Pair-Copula Bayesian Networks. Journal of Computational and Graphical Statistics, 2016, 25, 1248-1271.	0.9	20
58	State space mixed models for longitudinal observations with binary and binomial responses. Statistical Papers, 2008, 49, 691-714.	0.7	18
59	Noncanonical links in generalized linear models â€" when is the effort justified?. Journal of Statistical Planning and Inference, 2000, 87, 317-345.	0.4	17
60	A Vine-copula Based Adaptive MCMC Sampler for Efficient Inference of Dynamical Systems. Bayesian Analysis, 2013, 8, .	1.6	17
61	SCOMDY models based on pair-copula constructions with application to exchange rates. Computational Statistics and Data Analysis, 2014, 76, 523-535.	0.7	17
62	Flexible dynamic vine copula models for multivariate time series data. Econometrics and Statistics, 2019, 12, 181-197.	0.4	17
63	A survey of functional laws of the iterated logarithm for self-similar processes. Stochastic Models, 1985, 1, 77-115.	0.3	16
64	Assessing the similarity of distributions - finite sample performance of the empirical mallows distance. Journal of Statistical Computation and Simulation, 1998, 60, 319-346.	0.7	16
65	Efficient maximum likelihood estimation of copula based meta -distributions. Computational Statistics and Data Analysis, 2011, 55, 1196-1214.	0.7	16
66	Calculation of LTC Premiums Based on Direct Estimates of Transition Probabilities. ASTIN Bulletin, 2005, 35, 455-469.	0.7	15
67	Bayesian Model Selection of Regular Vine Copulas. Bayesian Analysis, 2018, 13, .	1.6	15
68	Orthogonalizing parametric link transformation families in binary regression analysis. Canadian Journal of Statistics, 1992, 20, 51-61.	0.6	14
69	Bayesian Inference for Semiparametric Binary Regression. Journal of the American Statistical Association, 1996, 91, 142.	1.8	14
70	A periodic spatial vine copula model for multi-site streamflow simulation. Electric Power Systems Research, 2017, 152, 9-17.	2.1	13
71	On Link Selection in Generalized Linear Models. Lecture Notes in Statistics, 1992, , 60-65.	0.1	13
72	Multivariate regression analysis of panel data with binary outcomes applied to unemployment data. Statistical Papers, 2000, 41, 281-304.	0.7	12

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73	Stochastic volatility models for ordinal-valued time series with application to finance. Statistical Modelling, 2009, 9, 69-95.	0.5	12
74	Vine copula based likelihood estimation of dependence patterns in multivariate event time data. Computational Statistics and Data Analysis, 2018, 117, 109-127.	0.7	12
75	Modeling dependencies between rating categories and their effects on prediction in a credit risk portfolio. Applied Stochastic Models in Business and Industry, 2008, 24, 237-259.	0.9	11
76	Representing Sparse Gaussian DAGs as Sparse R-Vines Allowing for Non-Gaussian Dependence. Journal of Computational and Graphical Statistics, 2018, 27, 334-344.	0.9	11
77	Selection of sparse vine copulas in high dimensions with the Lasso. Statistics and Computing, 2019, 29, 269-287.	0.8	11
78	Mathematische Statistik. , 2011, , .		10
79	Bayesian total loss estimation using shared random effects. Insurance: Mathematics and Economics, 2015, 62, 194-201.	0.7	10
80	Dependence modelling in ultra high dimensions with vine copulas and the Graphical Lasso. Computational Statistics and Data Analysis, 2019, 137, 211-232.	0.7	10
81	Non nested model selection for spatial count regression models with application to health insurance. Statistical Papers, 2014, 55, 455-476.	0.7	9
82	Bayesian Inference for Latent Factor Copulas and Application to Financial Risk Forecasting. Econometrics, 2017, 5, 21.	0.5	9
83	Dependence Modeling for Recurrent Event Times Subject to Right-Censoring With D-Vine Copulas. Biometrics, 2019, 75, 439-451.	0.8	9
84	Modelling transport mode decisions using hierarchical logistic regression models with spatial and cluster effects. Statistical Modelling, 2008, 8, 315-345.	0.5	8
85	Dependence modelling with regular vine copula models: a case-study for car crash simulation data. Journal of the Royal Statistical Society Series C: Applied Statistics, 2016, 65, 415-429.	0.5	8
86	Model selection strategies for identifying most relevant covariates in homoscedastic linear models. Computational Statistics and Data Analysis, 2010, 54, 3194-3211.	0.7	7
87	Analysis of Australian Electricity Loads Using Joint Bayesian Inference of D-Vines with Autoregressive Margins. , 2010, , 265-280.		7
88	Locating Multiple Interacting Quantitative Trait Loci with the Zero-Inflated Generalized Poisson Regression. Statistical Applications in Genetics and Molecular Biology, 2010, 9, Article26.	0.2	7
89	Comparing point and interval estimates in the bivariate t-copula model with application to financial data. Statistical Papers, 2011, 52, 709-731.	0.7	7
90	Bayesian Spatial Modelling for High Dimensional Seismic Inverse Problems. Journal of the Royal Statistical Society Series C: Applied Statistics, 2016, 65, 187-213.	0.5	7

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91	A D-Vine Copula-Based Model for Repeated Measurements Extending Linear Mixed Models with Homogeneous Correlation Structure. Biometrics, 2018, 74, 997-1005.	0.8	7
92	Multivariate option pricing using copulae. Applied Stochastic Models in Business and Industry, 2013, 29, 509-526.	0.9	6
93	Flexible Dependence Modeling of Operational Risk Losses and Its Impact on Total Capital Requirements. SSRN Electronic Journal, 0, , .	0.4	6
94	Model distances for vine copulas in high dimensions. Statistics and Computing, 2018, 28, 323-341.	0.8	6
95	Calculation of LTC Premiums Based on Direct Estimates of Transition Probabilities. ASTIN Bulletin, 2005, 35, 455-469.	0.7	6
96	Nonparametric C- and D-vine-based quantile regression. Dependence Modeling, 2022, 10, 1-21.	0.2	6
97	Does a Gibbs sampler approach to spatial Poisson regression models outperform a single site MH sampler?. Computational Statistics and Data Analysis, 2008, 52, 4184-4202.	0.7	5
98	An ACD-ECOGARCH(1,1) Model. Journal of Financial Econometrics, 2010, 8, 335-344.	0.8	5
99	Bayesian inference for a single factor copula stochastic volatility model using Hamiltonian Monte Carlo. Econometrics and Statistics, 2021, 19, 130-130.	0.4	5
100	Vine copula mixture models and clustering for non-Gaussian data. Econometrics and Statistics, 2022, 22, 136-158.	0.4	5
101	Norm restricted maximum likelihood estimators for binary regression models with parametric link. Communications in Statistics - Theory and Methods, 1993, 22, 2259-2274.	0.6	4
102	Modeling individual migraine severity with autoregressive ordered probit models. Statistical Methods and Applications, 2011, 20, 101-121.	0.7	4
103	A Bayesian linear model for the high-dimensional inverse problem of seismic tomography. Annals of Applied Statistics, 2013, 7, .	0.5	4
104	Stress Testing German Industry Sectors: Results from a Vine Copula Based Quantile Regression. Risks, 2017, 5, 38.	1.3	4
105	Modelling temporal dependence of realized variances with vines. Econometrics and Statistics, 2019, 12, 198-216.	0.4	4
106	Modeling dependence of operational loss frequencies. Journal of Operational Risk, 2013, 8, 105-126.	0.0	4
107	Bayesian Risk Analysis. , 2014, , 207-240.		4
108	A Bayesian Non-Linear State Space Copula Model for Air Pollution in Beijing. Journal of the Royal Statistical Society Series C: Applied Statistics, 2022, 71, 613-638.	0.5	4

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109	Spatial Modeling. , 0, , 260-279.		3
110	Bootstrap methods for the nonparametric assessment of population bioequivalence and similarity of distributions. Journal of Statistical Computation and Simulation, 2001, 68, 243-280.	0.7	3
111	Model-based quantification of the volatility of options at transaction level with extended count regression models. Applied Stochastic Models in Business and Industry, 2007, 23, 1-21.	0.9	3
112	Statistical Modeling of Dependence Structures of Operational Flight Data Measurements not Fulfilling the I.I.D. Condition. , 2017, , .		3
113	Bayesian Inference for D-Vines: Estimation and Model Selection. , 2010, , 249-264.		2
114	Spatial R-vine copula for streamflow scenario simulation. , 2016, , .		2
115	Efficient Bayesian Inference for Nonlinear State Space Models With Univariate Autoregressive State Equation. Journal of Computational and Graphical Statistics, 2020, 29, 523-534.	0.9	2
116	Sampling Count Variables with Specified Pearson Correlation: A Comparison Between a Naive and a C-Vine Sampling Approach. , 2010, , 73-87.		1
117	Modeling Dependence of Operational Loss Frequencies. SSRN Electronic Journal, 0, , .	0.4	1
118	Modeling of Stochastic Wind Based on Operational Flight Data Using Karhunenâ€“LoÃ¨ve Expansion Method. Sensors, 2020, 20, 4634.	2.1	1
119	Twoâ€Part Dâ€Vine Copula Models for Longitudinal Insurance Claim Data. Scandinavian Journal of Statistics, 0, , .	0.9	1
120	Reproducing kernel Hilbert space for some non-Gaussian processes. Lecture Notes in Mathematics, 1985, , 128-140.	0.1	0
121	EinfÃ¼hrung zu Markov Chain Monte Carlo Verfahren mit Anwendung auf Gesamtschadenmodelle. BlÃ¤tter Der DGFVM, 2004, 26, 331-350.	1.4	0
122	Mixed effect models for absolute log returns of ultra high frequency data. Applied Stochastic Models in Business and Industry, 2006, 22, 243-267.	0.9	0
123	Statistical Assessments of Systemic Risk Measures. SSRN Electronic Journal, 2012, , .	0.4	0
124	A partial correlation vine based approach for modeling and forecasting multivariate volatility time-series. Computational Statistics and Data Analysis, 2020, 142, 106810.	0.7	0