

Claudia Czado

List of Publications by Year in descending order

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124
papers

5,871
citations

117571

34
h-index

85498

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131
all docs

131
docs citations

131
times ranked

2950
citing authors

#	ARTICLE	IF	CITATIONS
1	Vine copula mixture models and clustering for non-Gaussian data. <i>Econometrics and Statistics</i> , 2022, 22, 136-158.	0.4	5
2	Vine Copula Based Modeling. <i>Annual Review of Statistics and Its Application</i> , 2022, 9, 453-477.	4.1	41
3	Nonparametric C- and D-vine-based quantile regression. <i>Dependence Modeling</i> , 2022, 10, 1-21.	0.2	6
4	A Bayesian Non-Linear State Space Copula Model for Air Pollution in Beijing. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 2022, 71, 613-638.	0.5	4
5	Bayesian inference for a single factor copula stochastic volatility model using Hamiltonian Monte Carlo. <i>Econometrics and Statistics</i> , 2021, 19, 130-130.	0.4	5
6	A partial correlation vine based approach for modeling and forecasting multivariate volatility time-series. <i>Computational Statistics and Data Analysis</i> , 2020, 142, 106810.	0.7	0
7	Modeling of Stochastic Wind Based on Operational Flight Data Using Karhunen-Loève Expansion Method. <i>Sensors</i> , 2020, 20, 4634.	2.1	1
8	Efficient Bayesian Inference for Nonlinear State Space Models With Univariate Autoregressive State Equation. <i>Journal of Computational and Graphical Statistics</i> , 2020, 29, 523-534.	0.9	2
9	Analyzing Dependent Data with Vine Copulas. <i>Lecture Notes in Statistics</i> , 2019, , .	0.1	117
10	Dependence Modeling for Recurrent Event Times Subject to Right-Censoring With D-Vine Copulas. <i>Biometrics</i> , 2019, 75, 439-451.	0.8	9
11	Model selection in sparse high-dimensional vine copula models with an application to portfolio risk. <i>Journal of Multivariate Analysis</i> , 2019, 172, 180-192.	0.5	38
12	Dependence modelling in ultra high dimensions with vine copulas and the Graphical Lasso. <i>Computational Statistics and Data Analysis</i> , 2019, 137, 211-232.	0.7	10
13	Modelling temporal dependence of realized variances with vines. <i>Econometrics and Statistics</i> , 2019, 12, 198-216.	0.4	4
14	Flexible dynamic vine copula models for multivariate time series data. <i>Econometrics and Statistics</i> , 2019, 12, 181-197.	0.4	17
15	Selection of sparse vine copulas in high dimensions with the Lasso. <i>Statistics and Computing</i> , 2019, 29, 269-287.	0.8	11
16	A D-Vine Copula-Based Model for Repeated Measurements Extending Linear Mixed Models with Homogeneous Correlation Structure. <i>Biometrics</i> , 2018, 74, 997-1005.	0.8	7
17	Bayesian Model Selection of Regular Vine Copulas. <i>Bayesian Analysis</i> , 2018, 13, .	1.6	15
18	Model distances for vine copulas in high dimensions. <i>Statistics and Computing</i> , 2018, 28, 323-341.	0.8	6

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19	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
20	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
21	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
22	D-vine copula based quantile regression. Computational Statistics and Data Analysis, 2017, 110, 1-18.	0.7	108
23	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
24	A periodic spatial vine copula model for multi-site streamflow simulation. Electric Power Systems Research, 2017, 152, 9-17.	2.1	13
25	Model selection for discrete regular vine copulas. Computational Statistics and Data Analysis, 2017, 106, 138-152.	0.7	31
26	Statistical Modeling of Dependence Structures of Operational Flight Data Measurements not Fulfilling the I.I.D. Condition. , 2017, , .		3
27	Stress Testing German Industry Sectors: Results from a Vine Copula Based Quantile Regression. Risks, 2017, 5, 38.	1.3	4
28	Regime Switching Vine Copula Models for Global Equity and Volatility Indices. Econometrics, 2017, 5, 3.	0.5	44
29	Bayesian Inference for Latent Factor Copulas and Application to Financial Risk Forecasting. Econometrics, 2017, 5, 21.	0.5	9
30	Nonparametric estimation of simplified vine copula models: comparison of methods. Dependence Modeling, 2017, 5, 99-120.	0.2	29
31	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
32	Modeling high-dimensional time-varying dependence using dynamic D-vine models. Applied Stochastic Models in Business and Industry, 2016, 32, 621-638.	0.9	34
33	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
34	Spatial R-vine copula for streamflow scenario simulation. , 2016, , .		2
35	Evading the curse of dimensionality in nonparametric density estimation with simplified vine copulas. Journal of Multivariate Analysis, 2016, 151, 69-89.	0.5	100
36	Pair-Copula Bayesian Networks. Journal of Computational and Graphical Statistics, 2016, 25, 1248-1271.	0.9	20

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37	Sequential Bayesian Model Selection of Regular Vine Copulas. Bayesian Analysis, 2015, 10, .	1.6	40
38	R-Vine Models for Spatial Time Series with an Application to Daily Mean Temperature. Biometrics, 2015, 71, 323-332.	0.8	51
39	COPARâ€™ multivariate time series modeling using the copula autoregressive model. Applied Stochastic Models in Business and Industry, 2015, 31, 495-514.	0.9	60
40	Conditional quantiles and tail dependence. Journal of Multivariate Analysis, 2015, 138, 104-126.	0.5	42
41	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
42	Spatial composite likelihood inference using local C-vines. Journal of Multivariate Analysis, 2015, 138, 74-88.	0.5	28
43	Bayesian total loss estimation using shared random effects. Insurance: Mathematics and Economics, 2015, 62, 194-201.	0.7	10
44	Regime switches in the dependence structure of multidimensional financial data. Computational Statistics and Data Analysis, 2014, 76, 672-686.	0.7	30
45	Non nested model selection for spatial count regression models with application to health insurance. Statistical Papers, 2014, 55, 455-476.	0.7	9
46	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
47	SCOMDY models based on pair-copula constructions with application to exchange rates. Computational Statistics and Data Analysis, 2014, 76, 523-535.	0.7	17
48	Bayesian Risk Analysis. , 2014, , 207-240.		4
49	Multivariate option pricing using copulae. Applied Stochastic Models in Business and Industry, 2013, 29, 509-526.	0.9	6
50	Conditional copula simulation for systemic risk stress testing. Insurance: Mathematics and Economics, 2013, 53, 722-732.	0.7	42
51	Total loss estimation using copula-based regression models. Insurance: Mathematics and Economics, 2013, 53, 829-839.	0.7	49
52	Simplified pair copula constructionsâ€™ Limitations and extensions. Journal of Multivariate Analysis, 2013, 119, 101-118.	0.5	118
53	Selecting and estimating regular vine copulae and application to financial returns. Computational Statistics and Data Analysis, 2013, 59, 52-69.	0.7	467
54	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

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55	A Bayesian linear model for the high-dimensional inverse problem of seismic tomography. <i>Annals of Applied Statistics</i> , 2013, 7, .	0.5	4
56	A Vine-copula Based Adaptive MCMC Sampler for Efficient Inference of Dynamical Systems. <i>Bayesian Analysis</i> , 2013, 8, .	1.6	17
57	Selection of Vine Copulas. <i>Lecture Notes in Statistics</i> , 2013, , 17-37.	0.1	53
58	Modeling dependence of operational loss frequencies. <i>Journal of Operational Risk</i> , 2013, 8, 105-126.	0.0	4
59	Maximum likelihood estimation of mixed C-vines with application to exchange rates. <i>Statistical Modelling</i> , 2012, 12, 229-255.	0.5	163
60	A mixed copula model for insurance claims and claim sizes. <i>Scandinavian Actuarial Journal</i> , 2012, 2012, 278-305.	1.0	89
61	Modeling dependent yearly claim totals including zero claims in private health insurance. <i>Scandinavian Actuarial Journal</i> , 2012, 2012, 106-129.	1.0	26
62	Pair Copula Constructions for Multivariate Discrete Data. <i>Journal of the American Statistical Association</i> , 2012, 107, 1063-1072.	1.8	132
63	Statistical Assessments of Systemic Risk Measures. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	0
64	Efficient Bayesian inference for stochastic time-varying copula models. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 1511-1527.	0.7	37
65	Pair-copula constructions for non-Gaussian DAG models. <i>Canadian Journal of Statistics</i> , 2012, 40, 86-109.	0.6	34
66	Truncated regular vines in high dimensions with application to financial data. <i>Canadian Journal of Statistics</i> , 2012, 40, 68-85.	0.6	205
67	<i>Mathematische Statistik</i> , 2011, , .		10
68	Modeling individual migraine severity with autoregressive ordered probit models. <i>Statistical Methods and Applications</i> , 2011, 20, 101-121.	0.7	4
69	Comparing point and interval estimates in the bivariate t-copula model with application to financial data. <i>Statistical Papers</i> , 2011, 52, 709-731.	0.7	7
70	Bayesian model selection for D-vine pair-copula constructions. <i>Canadian Journal of Statistics</i> , 2011, 39, 239-258.	0.6	46
71	Efficient maximum likelihood estimation of copula based meta-distributions. <i>Computational Statistics and Data Analysis</i> , 2011, 55, 1196-1214.	0.7	16
72	Bayesian Inference for Multivariate Copulas Using Pair-Copula Constructions. <i>Journal of Financial Econometrics</i> , 2010, 8, 511-546.	0.8	121

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73	Model selection strategies for identifying most relevant covariates in homoscedastic linear models. Computational Statistics and Data Analysis, 2010, 54, 3194-3211.	0.7	7
74	Bayesian Inference for D-Vines: Estimation and Model Selection. , 2010, , 249-264.		2
75	Analysis of Australian Electricity Loads Using Joint Bayesian Inference of D-Vines with Autoregressive Margins. , 2010, , 265-280.		7
76	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
77	A mixed autoregressive probit model for ordinal longitudinal data. Biostatistics, 2010, 11, 127-138.	0.9	49
78	Bankruptcy prediction in Norway: a comparison study. Applied Economics Letters, 2010, 17, 1739-1746.	1.0	36
79	An ACD-ECOGARCH(1,1) Model. Journal of Financial Econometrics, 2010, 8, 335-344.	0.8	5
80	Sampling Count Variables with Specified Pearson Correlation: A Comparison Between a Naive and a C-Vine Sampling Approach. , 2010, , 73-87.		1
81	Modeling Longitudinal Data Using a Pair-Copula Decomposition of Serial Dependence. Journal of the American Statistical Association, 2010, 105, 1467-1479.	1.8	137
82	Pair-Copula Constructions of Multivariate Copulas. Lecture Notes in Statistics, 2010, , 93-109.	0.1	127
83	Bayesian Inference for Multivariate Copulas Using Pair-Copula Constructions. Journal of Financial Econometrics, 2010, 8, 511-546.	0.8	28
84	Stochastic volatility models for ordinal-valued time series with application to finance. Statistical Modelling, 2009, 9, 69-95.	0.5	12
85	Predictive Model Assessment for Count Data. Biometrics, 2009, 65, 1254-1261.	0.8	312
86	Pair-copula constructions of multiple dependence. Insurance: Mathematics and Economics, 2009, 44, 182-198.	0.7	1,274
87	Modelling count data with overdispersion and spatial effects. Statistical Papers, 2008, 49, 531-552.	0.7	83
88	State space mixed models for longitudinal observations with binary and binomial responses. Statistical Papers, 2008, 49, 691-714.	0.7	18
89	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
90	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

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91	Modelling transport mode decisions using hierarchical logistic regression models with spatial and cluster effects. <i>Statistical Modelling</i> , 2008, 8, 315-345.	0.5	8
92	Zero-inflated generalized Poisson models with regression effects on the mean, dispersion and zero-inflation level applied to patent outsourcing rates. <i>Statistical Modelling</i> , 2007, 7, 125-153.	0.5	50
93	Spatial modelling of claim frequency and claim size in non-life insurance. <i>Scandinavian Actuarial Journal</i> , 2007, 2007, 202-225.	1.0	65
94	Model-based quantification of the volatility of options at transaction level with extended count regression models. <i>Applied Stochastic Models in Business and Industry</i> , 2007, 23, 1-21.	0.9	3
95	A nonparametric test for similarity of marginals – With applications to the assessment of population bioequivalence. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 697-711.	0.4	20
96	An Exponential Continuous-Time GARCH Process. <i>Journal of Applied Probability</i> , 2007, 44, 960-976.	0.4	24
97	Choosing the link function and accounting for link uncertainty in generalized linear models using Bayes factors. <i>Statistical Papers</i> , 2006, 47, 419-442.	0.7	24
98	Mixed effect models for absolute log returns of ultra high frequency data. <i>Applied Stochastic Models in Business and Industry</i> , 2006, 22, 243-267.	0.9	0
99	An Autoregressive Ordered Probit Model With Application to High-Frequency Financial Data. <i>Journal of Computational and Graphical Statistics</i> , 2005, 14, 320-338.	0.9	34
100	Calculation of LTC Premiums Based on Direct Estimates of Transition Probabilities. <i>ASTIN Bulletin</i> , 2005, 35, 455-469.	0.7	15
101	Bayesian Poisson log-bilinear mortality projections. <i>Insurance: Mathematics and Economics</i> , 2005, 36, 260-284.	0.7	120
102	Calculation of LTC Premiums Based on Direct Estimates of Transition Probabilities. <i>ASTIN Bulletin</i> , 2005, 35, 455-469.	0.7	6
103	Einführung zu Markov Chain Monte Carlo Verfahren mit Anwendung auf Gesamtschadenmodelle. <i>Blätter Der DGFVM</i> , 2004, 26, 331-350.	1.4	0
104	Application of survival analysis methods to long-term care insurance. <i>Insurance: Mathematics and Economics</i> , 2002, 31, 395-413.	0.7	26
105	Bootstrap methods for the nonparametric assessment of population bioequivalence and similarity of distributions. <i>Journal of Statistical Computation and Simulation</i> , 2001, 68, 243-280.	0.7	3
106	Noncanonical links in generalized linear models – when is the effort justified?. <i>Journal of Statistical Planning and Inference</i> , 2000, 87, 317-345.	0.4	17
107	Multivariate regression analysis of panel data with binary outcomes applied to unemployment data. <i>Statistical Papers</i> , 2000, 41, 281-304.	0.7	12
108	Nonparametric validation of similar distributions and assessment of goodness of fit. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 1998, 60, 223-241.	1.1	55

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109	Assessing the similarity of distributions - finite sample performance of the empirical mallows distance. <i>Journal of Statistical Computation and Simulation</i> , 1998, 60, 319-346.	0.7	16
110	On selecting parametric link transformation families in generalized linear models. <i>Journal of Statistical Planning and Inference</i> , 1997, 61, 125-139.	0.4	21
111	Bayesian Inference for Semiparametric Binary Regression. <i>Journal of the American Statistical Association</i> , 1996, 91, 142-153.	1.8	71
112	Bayesian Inference for Semiparametric Binary Regression. <i>Journal of the American Statistical Association</i> , 1996, 91, 142.	1.8	14
113	Bayesian inference of binary regression models with parametric link. <i>Journal of Statistical Planning and Inference</i> , 1994, 41, 121-140.	0.4	21
114	Parametric link modification of both tails in binary regression. <i>Statistical Papers</i> , 1994, 35, 189-201.	0.7	32
115	Norm restricted maximum likelihood estimators for binary regression models with parametric link. <i>Communications in Statistics - Theory and Methods</i> , 1993, 22, 2259-2274.	0.6	4
116	The effect of link misspecification on binary regression inference. <i>Journal of Statistical Planning and Inference</i> , 1992, 33, 213-231.	0.4	95
117	Orthogonalizing parametric link transformation families in binary regression analysis. <i>Canadian Journal of Statistics</i> , 1992, 20, 51-61.	0.6	14
118	On Link Selection in Generalized Linear Models. <i>Lecture Notes in Statistics</i> , 1992, , 60-65.	0.1	13
119	Reproducing kernel Hilbert space for some non-Gaussian processes. <i>Lecture Notes in Mathematics</i> , 1985, , 128-140.	0.1	0
120	A survey of functional laws of the iterated logarithm for self-similar processes. <i>Stochastic Models</i> , 1985, 1, 77-115.	0.3	16
121	Spatial Modeling. , 0, , 260-279.		3
122	Modeling Dependence of Operational Loss Frequencies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
123	Flexible Dependence Modeling of Operational Risk Losses and Its Impact on Total Capital Requirements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
124	Twoâ€œPart Dâ€œvine Copula Models for Longitudinal Insurance Claim Data. <i>Scandinavian Journal of Statistics</i> , 0, , .	0.9	1