

Peter Mitic

List of Publications by Year in descending order

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Version: 2024-02-01

11
papers

18
citations

2682572

2
h-index

2550090

3
g-index

12
all docs

12
docs citations

12
times ranked

6
citing authors

#	ARTICLE	IF	CITATIONS
1	Improved goodness-of-fit measures. <i>Journal of Operational Risk</i> , 2015, 10, 77-126.	0.2	4
2	Adaptive risk consensus models: simulations and applications. <i>SN Applied Sciences</i> , 2019, 1, 1.	2.9	3
3	Operational Risk Reverse Stress Testing: Optimal Solutions. <i>Mathematical and Computational Applications</i> , 2021, 26, 38.	1.3	2
4	Systemic shock propagation in a complex system. <i>Soft Computing</i> , 2020, 24, 13667-13685.	3.6	1
5	A Framework for Analysis and Prediction of Operational Risk Stress. <i>Mathematical and Computational Applications</i> , 2021, 26, 19.	1.3	1
6	Improved Gaussian Process Acquisition for Targeted Bayesian Optimization. <i>International Journal of Modeling and Optimization</i> , 0, , 12-18.	0.4	1
7	Estimation of value-at-risk for conduct risk losses using pseudo-marginal Markov chain Monte Carlo. <i>Journal of Operational Risk</i> , 2019, , .	0.2	1
8	A central limit theorem formulation for empirical bootstrap value-at-risk. <i>Journal of Risk Model Validation</i> , 2018, 12, 49-83.	0.1	1
9	Systemic Shock Propagation in a Complex System. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
10	A complexity framework for consensus and conflict. <i>International Journal of Design and Nature and Ecodynamics</i> , 2018, 13, 281-293.	0.5	1
11	A complexity framework for consensus and conflict. <i>International Journal of Design and Nature and Ecodynamics</i> , 2018, 13, 283-295.	0.5	1