

# Peter Mitic

## List of Publications by Year in descending order

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2682572

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citing authors

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