

# Alvaro Veiga

## List of Publications by Year in descending order

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Version: 2024-02-01

37  
papers

767  
citations

623574

14  
h-index

580701

25  
g-index

37  
all docs

37  
docs citations

37  
times ranked

753  
citing authors

#	ARTICLE	IF	CITATIONS
1	Changes in the sedimentary organic carbon pool of a fertilized tropical estuary, Guanabara Bay, Brazil: an elemental, isotopic and molecular marker approach. <i>Marine Chemistry</i> , 2002, 79, 207-227.	0.9	149
2	Forecasting Inflation in a Data-Rich Environment: The Benefits of Machine Learning Methods. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 98-119.	1.8	127
3	A hybrid linear-neural model for time series forecasting. <i>IEEE Transactions on Neural Networks</i> , 2000, 11, 1402-1412.	4.8	54
4	A Flexible Coefficient Smooth Transition Time Series Model. <i>IEEE Transactions on Neural Networks</i> , 2005, 16, 97-113.	4.8	51
5	MODELING MULTIPLE REGIMES IN FINANCIAL VOLATILITY WITH A FLEXIBLE COEFFICIENT GARCH(1,1) MODEL. <i>Econometric Theory</i> , 2009, 25, 117-161.	0.6	46
6	Shewhart control charts for dispersion adjusted for parameter estimation. <i>IIE Transactions</i> , 2017, 49, 838-848.	1.6	41
7	Modeling exchange rates: smooth transitions, neural networks, and linear models. <i>IEEE Transactions on Neural Networks</i> , 2001, 12, 755-764.	4.8	27
8	Variable selection and forecasting via automated methods for linear models: LASSO/adaLASSO and Autometrics. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2021, 50, 103-122.	0.6	25
9	Validation of <i>Ucides cordatus</i> as a bioindicator of oil contamination and bioavailability in mangroves by evaluating sediment and crab PAH records. <i>Environment International</i> , 2007, 33, 315-327.	4.8	24
10	PAR(p)-vine copula based model for stochastic streamflow scenario generation. <i>Stochastic Environmental Research and Risk Assessment</i> , 2018, 32, 833-842.	1.9	23
11	Diagnostic Checking in a Flexible Nonlinear Time Series Model. <i>Journal of Time Series Analysis</i> , 2003, 24, 461-482.	0.7	20
12	Revisiting hydrocarbons source appraisal in sediments exposed to multiple inputs. <i>Marine Pollution Bulletin</i> , 2013, 73, 345-354.	2.3	20
13	Asset liability management for open pension schemes using multistage stochastic programming under Solvency-II-based regulatory constraints. <i>Insurance: Mathematics and Economics</i> , 2017, 77, 177-188.	0.7	16
14	A multistage linear stochastic programming model for optimal corporate debt management. <i>European Journal of Operational Research</i> , 2014, 237, 303-311.	3.5	15
15	Tree-structured smooth transition regression models. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 2469-2488.	0.7	14
16	A periodic spatial vine copula model for multi-site streamflow simulation. <i>Electric Power Systems Research</i> , 2017, 152, 9-17.	2.1	13
17	Risk constrained contracting strategies of renewable portfolios. , 2010, , .		12
18	Periodic Copula Autoregressive Model Designed to Multivariate Streamflow Time Series Modelling. <i>Water Resources Management</i> , 2019, 33, 3417-3431.	1.9	12

#	ARTICLE	IF	CITATIONS
19	Reducing sampling costs in multivariate SPC with a double-dimension T2 control chart. International Journal of Production Economics, 2013, 144, 90-104.	5.1	11
20	Fostering wind power penetration into the Brazilian forward-contract market. , 2012, , .		10
21	A Combinatorial Approach to Piecewise Linear Time Series Analysis. Journal of Computational and Graphical Statistics, 2002, 11, 236-258.	0.9	8
22	A high-dimensional VARX model to simulate monthly renewable energy supply. , 2014, , .		8
23	Assessment of parameter uncertainty in autoregressive streamflow models for stochastic long-term hydrothermal scheduling. , 2012, , .		6
24	Stochastic Long-term Hydrothermal Scheduling with Parameter Uncertainty in Autoregressive Streamflow Models. IEEE Transactions on Power Systems, 2016, , 1-1.	4.6	6
25	A score-driven model of short-term demand forecasting for retail distribution centers. Journal of Retailing, 2021, 97, 715-725.	4.0	6
26	OtimizaÃ§Ã£o de entropia: implementaÃ§Ã£o computacional dos princÃ­pios MaxEnt e MinxEnt. Pesquisa Operacional, 2002, 22, 37-59.	0.1	5
27	Exploiting low-rank structure in semidefinite programming by approximate operator splitting. Optimization, 2022, 71, 117-144.	1.0	5
28	A Linear Stochastic Programming Model for Optimal Leveraged Portfolio Selection. Computational Economics, 2018, 51, 1021-1032.	1.5	4
29	Approximations by Smooth Transitions in Binary Space Partitions. , 2008, , .		3
30	Piecewise Linear Time Series Estimation with GRASP. Computational Optimization and Applications, 2001, 19, 127-144.	0.9	2
31	Spatial R-vine copula for streamflow scenario simulation. , 2016, , .		2
32	A (Semi)Parametric Functional Coefficient Logarithmic Autoregressive Conditional Duration Model. Econometric Reviews, 2016, 35, 1221-1250.	0.5	2
33	A Structured Comparison of the Goodman Regression, the Truncated Normal, and the Binomialâ€œBeta Hierarchical Methods for Ecological Inference. , 2004, , 351-382.		0
34	Using Irregularly Spaced Returns to Estimate Multi-factor Models: Application to Brazilian Equity Data. European Journal of Finance, 2006, 12, 605-626.	1.7	0
35	Forecasting Longevity Gains Using a Seemingly Unrelated Time Series Model. Journal of Forecasting, 2015, 34, 661-674.	1.6	0
36	Forecasting Longevity Gains for a Population with Short Time Series Using a Structural SUTSE Model: An Application to Brazilian Annuity Plans. North American Actuarial Journal, 2016, 20, 37-56.	0.8	0

#	ARTICLE	IF	CITATIONS
37	Investigating Optimal Regimes for Prediction in the Stock Market. , 2020, , .		0