Alvaro Veiga

List of Publications by Year
in descending order

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37	767	623574	580701
papers	citations	14 h-index	25 g-index

37	37	37	753
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Exploiting low-rank structure in semidefinite programming by approximate operator splitting. Optimization, 2022, 71, 117-144.	1.0	5
2	Variable selection and forecasting via automated methods for linear models: LASSO/adaLASSO and Autometrics. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 103-122.	0.6	25
3	Forecasting Inflation in a Data-Rich Environment: The Benefits of Machine Learning Methods. Journal of Business and Economic Statistics, 2021, 39, 98-119.	1.8	127
4	A score-driven model of short-term demand forecasting for retail distribution centers. Journal of Retailing, 2021, 97, 715-725.	4.0	6
5	Investigating Optimal Regimes for Prediction in the Stock Market. , 2020, , .		0
6	Periodic Copula Autoregressive Model Designed to Multivariate Streamflow Time Series Modelling. Water Resources Management, 2019, 33, 3417-3431.	1.9	12
7	A Linear Stochastic Programming Model for Optimal Leveraged Portfolio Selection. Computational Economics, 2018, 51, 1021-1032.	1.5	4
8	PAR(p)-vine copula based model for stochastic streamflow scenario generation. Stochastic Environmental Research and Risk Assessment, 2018, 32, 833-842.	1.9	23
9	Shewhart control charts for dispersion adjusted for parameter estimation. IISE Transactions, 2017, 49, 838-848.	1.6	41
10	Asset liability management for open pension schemes using multistage stochastic programming under Solvency-II-based regulatory constraints. Insurance: Mathematics and Economics, 2017, 77, 177-188.	0.7	16
11	A periodic spatial vine copula model for multi-site streamflow simulation. Electric Power Systems Research, 2017, 152, 9-17.	2.1	13
12	Spatial R-vine copula for streamflow scenario simulation. , 2016, , .		2
13	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
14	A (Semi)Parametric Functional Coefficient Logarithmic Autoregressive Conditional Duration Model. Econometric Reviews, 2016, 35, 1221-1250.	0.5	2
15	Stochastic Long-term Hydrothermal Scheduling with Parameter Uncertainty in Autoregressive Streamflow Models. IEEE Transactions on Power Systems, 2016, , 1-1.	4.6	6
16	Forecasting Longevity Gains Using a Seemingly Unrelated Time Series Model. Journal of Forecasting, 2015, 34, 661-674.	1.6	0
17	A multistage linear stochastic programming model for optimal corporate debt management. European Journal of Operational Research, 2014, 237, 303-311.	3.5	15
18	A high-dimensional VARX model to simulate monthly renewable energy supply. , 2014, , .		8

#	Article	IF	Citations
19	Revisiting hydrocarbons source appraisal in sediments exposed to multiple inputs. Marine Pollution Bulletin, 2013, 73, 345-354.	2.3	20
20	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
21	Assessment of parameter uncertainty in autoregressive streamflow models for stochastic long-term hydrothermal scheduling. , 2012, , .		6
22	Fostering wind power penetration into the Brazilian forward-contract market. , 2012, , .		10
23	Risk constrained contracting strategies of renewable portfolios. , 2010, , .		12
24	MODELING MULTIPLE REGIMES IN FINANCIAL VOLATILITY WITH A FLEXIBLE COEFFICIENT GARCH(1,1) MODEL. Econometric Theory, 2009, 25, 117-161.	0.6	46
25	Tree-structured smooth transition regression models. Computational Statistics and Data Analysis, 2008, 52, 2469-2488.	0.7	14
26	Approximations by Smooth Transitions in Binary Space Partitions. , 2008, , .		3
27	Validation of Ucides cordatus as a bioindicator of oil contamination and bioavailability in mangroves by evaluating sediment and crab PAH records. Environment International, 2007, 33, 315-327.	4.8	24
28	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
29	A Flexible Coefficient Smooth Transition Time Series Model. IEEE Transactions on Neural Networks, 2005, 16, 97-113.	4.8	51
30	A Structured Comparison of the Goodman Regression, the Truncated Normal, and the Binomialâ€“Beta Hierarchical Methods for Ecological Inference. , 2004, , 351-382.		0
31	Diagnostic Checking in a Flexible Nonlinear Time Series Model. Journal of Time Series Analysis, 2003, 24, 461-482.	0.7	20
32	A Combinatorial Approach to Piecewise Linear Time Series Analysis. Journal of Computational and Graphical Statistics, 2002, 11, 236-258.	0.9	8
33	OtimizaÃ§Ã£o de entropia: implementaÃ§Ã£o computacional dos princÃpios MaxEnt e MinxEnt. Pesquisa Operacional, 2002, 22, 37-59.	0.1	5
34	Changes in the sedimentary organic carbon pool of a fertilized tropical estuary, Guanabara Bay, Brazil: an elemental, isotopic and molecular marker approach. Marine Chemistry, 2002, 79, 207-227.	0.9	149
35	Modeling exchange rates: smooth transitions, neural networks, and linear models. IEEE Transactions on Neural Networks, 2001, 12, 755-764.	4.8	27
36	Piecewise Linear Time Series Estimation with GRASP. Computational Optimization and Applications, 2001, 19, 127-144.	0.9	2

#	Article	IF	Citations
37	A hybrid linear-neural model for time series forecasting. IEEE Transactions on Neural Networks, 2000, 11, 1402-1412.	4.8	54