MarÃa ConcepciÃ³n AusÃn

List of Publications by Year
in descending order

26 papers	644 citations	686830 13 h-index	580395 25 g-index
28 all docs	28 docs citations	28 times ranked	653 citing authors

#	Article	IF	Citations
1	Multidimensional risk in a nonstationary climate: Joint probability of increasingly severe warm and dry conditions. Science Advances, 2018, 4, eaau3487.	4.7	134
2	Timeâ€varying nonstationary multivariate risk analysis using a dynamic Bayesian copula. Water Resources Research, 2016, 52, 2327-2349.	1.7	94
3	Time-varying joint distribution through copulas. Computational Statistics and Data Analysis, 2010, 54, 2383-2399.	0.7	70
4	Bayesian estimation of the Gaussian mixture GARCH model. Computational Statistics and Data Analysis, 2007, 51, 2636-2652.	0.7	56
5	Non-parametric copulas for circularâ€"linear and circularâ€"circular data: an application to wind directions. Stochastic Environmental Research and Risk Assessment, 2013, 27, 1991-2002.	1.9	35
6	BAYESIAN INFERENCE METHODS FOR UNIVARIATE AND MULTIVARIATE GARCH MODELS: A SURVEY. Journal of Economic Surveys, 2015, 29, 76-96.	3.7	29
7	Bayesian estimation for the M/G/1 queue using a phase-type approximation. Journal of Statistical Planning and Inference, 2004, 118, 83-101.	0.4	28
8	A semiparametric Bayesian approach to the analysis of financial time series with applications to value at risk estimation. European Journal of Operational Research, 2014, 232, 350-358.	3.5	23
9	Bayesian prediction of the transient behaviour and busy period in short- and long-tailed queueing systems. Computational Statistics and Data Analysis, 2008, 52, 1615-1635.	0.7	21
10	A New Time-varying Concept of Risk in a Changing Climate. Scientific Reports, 2016, 6, 35755.	1.6	21
11	The Gaussian Mixture Dynamic Conditional Correlation Model: Parameter Estimation, Value at Risk Calculation, and Portfolio Selection. Journal of Business and Economic Statistics, 2010, 28, 559-571.	1.8	18
12	Bayesian control of the number of servers in a queueing system. Journal of Statistical Planning and Inference, 2007, 137, 3043-3057.	0.4	15
13	A Bayesian non-parametric approach to asymmetric dynamic conditional correlation model with application to portfolio selection. Computational Statistics and Data Analysis, 2016, 100, 814-829.	0.7	14
14	Bayesian Nonparametric Models of Circular Variables Based on Dirichlet Process Mixtures of Normal Distributions. Journal of Agricultural, Biological, and Environmental Statistics, 2015, 20, 47-64.	0.7	13
15	Seasonal copula models for the analysis of glacier discharge at King George Island, Antarctica. Stochastic Environmental Research and Risk Assessment, 2017, 31, 1107-1121.	1.9	13
16	BAYESIAN ESTIMATION OF RUIN PROBABILITIES WITH A HETEROGENEOUS AND HEAVYâ€TAILED INSURANCE CLAIMâ€SIZE DISTRIBUTION. Australian and New Zealand Journal of Statistics, 2007, 49, 415-434.	0.4	11
17	Bayesian estimation of finite time ruin probabilities. Applied Stochastic Models in Business and Industry, 2009, 25, 787-805.	0.9	11
18	Nonparametric analysis of aggregate loss models. Journal of Applied Statistics, 2009, 36, 149-166.	0.6	8

#	Article	IF	Citations
19	Bayesian Analysis of Multiple Hypothesis Testing with Applications to Microarray Experiments. Communications in Statistics - Theory and Methods, 2011, 40, 2276-2291.	0.6	7
20	Particle learning for Bayesian semi-parametric stochastic volatility model. Econometric Reviews, 2019, 38, 1007-1023.	0.5	7
21	Vine copula models for predicting water flow discharge at King George Island, Antarctica. Stochastic Environmental Research and Risk Assessment, 2018, 32, 2787-2807.	1.9	5
22	Variational inference for high dimensional structured factor copulas. Computational Statistics and Data Analysis, 2020, 151, 107012.	0.7	5
23	BAYESIAN ANALYSIS OF AGGREGATE LOSS MODELS. Mathematical Finance, 2011, 21, 257-279.	0.9	2
24	Parallel Bayesian Inference for High-Dimensional Dynamic Factor Copulas*. Journal of Financial Econometrics, 2019, 17, 118-151.	0.8	2
25	Copula stochastic volatility in oil returns: Approximate Bayesian computation with volatility prediction. Energy Economics, 2020, 92, 104961.	5.6	2
26	Density estimation of circular data with Bernstein polynomials. Hacettepe Journal of Mathematics and Statistics, 2014, 6, .	0.3	0