

# MarÃ-a ConcepciÃ³n AusÃ-n

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7614510/publications.pdf>

Version: 2024-02-01

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	Copula stochastic volatility in oil returns: Approximate Bayesian computation with volatility prediction. <i>Energy Economics</i> , 2020, 92, 104961.	5.6	2
2	Variational inference for high dimensional structured factor copulas. <i>Computational Statistics and Data Analysis</i> , 2020, 151, 107012.	0.7	5
3	Particle learning for Bayesian semi-parametric stochastic volatility model. <i>Econometric Reviews</i> , 2019, 38, 1007-1023.	0.5	7
4	Parallel Bayesian Inference for High-Dimensional Dynamic Factor Copulas*. <i>Journal of Financial Econometrics</i> , 2019, 17, 118-151.	0.8	2
5	Multidimensional risk in a nonstationary climate: Joint probability of increasingly severe warm and dry conditions. <i>Science Advances</i> , 2018, 4, eaau3487.	4.7	134
6	Vine copula models for predicting water flow discharge at King George Island, Antarctica. <i>Stochastic Environmental Research and Risk Assessment</i> , 2018, 32, 2787-2807.	1.9	5
7	Seasonal copula models for the analysis of glacier discharge at King George Island, Antarctica. <i>Stochastic Environmental Research and Risk Assessment</i> , 2017, 31, 1107-1121.	1.9	13
8	Time-varying nonstationary multivariate risk analysis using a dynamic Bayesian copula. <i>Water Resources Research</i> , 2016, 52, 2327-2349.	1.7	94
9	A New Time-varying Concept of Risk in a Changing Climate. <i>Scientific Reports</i> , 2016, 6, 35755.	1.6	21
10	A Bayesian non-parametric approach to asymmetric dynamic conditional correlation model with application to portfolio selection. <i>Computational Statistics and Data Analysis</i> , 2016, 100, 814-829.	0.7	14
11	Bayesian Nonparametric Models of Circular Variables Based on Dirichlet Process Mixtures of Normal Distributions. <i>Journal of Agricultural, Biological, and Environmental Statistics</i> , 2015, 20, 47-64.	0.7	13
12	BAYESIAN INFERENCE METHODS FOR UNIVARIATE AND MULTIVARIATE GARCH MODELS: A SURVEY. <i>Journal of Economic Surveys</i> , 2015, 29, 76-96.	3.7	29
13	A semiparametric Bayesian approach to the analysis of financial time series with applications to value at risk estimation. <i>European Journal of Operational Research</i> , 2014, 232, 350-358.	3.5	23
14	Density estimation of circular data with Bernstein polynomials. <i>Haceteppe Journal of Mathematics and Statistics</i> , 2014, 6, .	0.3	0
15	Non-parametric copulas for circular-linear and circular-circular data: an application to wind directions. <i>Stochastic Environmental Research and Risk Assessment</i> , 2013, 27, 1991-2002.	1.9	35
16	BAYESIAN ANALYSIS OF AGGREGATE LOSS MODELS. <i>Mathematical Finance</i> , 2011, 21, 257-279.	0.9	2
17	Bayesian Analysis of Multiple Hypothesis Testing with Applications to Microarray Experiments. <i>Communications in Statistics - Theory and Methods</i> , 2011, 40, 2276-2291.	0.6	7
18	Time-varying joint distribution through copulas. <i>Computational Statistics and Data Analysis</i> , 2010, 54, 2383-2399.	0.7	70

#	ARTICLE	IF	CITATIONS
19	The Gaussian Mixture Dynamic Conditional Correlation Model: Parameter Estimation, Value at Risk Calculation, and Portfolio Selection. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 559-571.	1.8	18
20	Nonparametric analysis of aggregate loss models. <i>Journal of Applied Statistics</i> , 2009, 36, 149-166.	0.6	8
21	Bayesian estimation of finite time ruin probabilities. <i>Applied Stochastic Models in Business and Industry</i> , 2009, 25, 787-805.	0.9	11
22	Bayesian prediction of the transient behaviour and busy period in short- and long-tailed queueing systems. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 1615-1635.	0.7	21
23	Bayesian estimation of the Gaussian mixture GARCH model. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 2636-2652.	0.7	56
24	Bayesian control of the number of servers in a queueing system. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 3043-3057.	0.4	15
25	BAYESIAN ESTIMATION OF RUIN PROBABILITIES WITH A HETEROGENEOUS AND HEAVY-TAILED INSURANCE CLAIM SIZE DISTRIBUTION. <i>Australian and New Zealand Journal of Statistics</i> , 2007, 49, 415-434.	0.4	11
26	Bayesian estimation for the M/G/1 queue using a phase-type approximation. <i>Journal of Statistical Planning and Inference</i> , 2004, 118, 83-101.	0.4	28