

# Thomas Nagler

## List of Publications by Year in descending order

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17  
papers

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1040056

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996975

15  
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all docs

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docs citations

18  
times ranked

293  
citing authors

| #  | ARTICLE  | IF  | CITATIONS |
|----|--|-----|-----------|
| 1  | Evading the curse of dimensionality in nonparametric density estimation with simplified vine copulas. Journal of Multivariate Analysis, 2016, 151, 69-89.                                  | 1.0 | 100       |
| 2  | Vine Copula Based Modeling. Annual Review of Statistics and Its Application, 2022, 9, 453-477.   | 7.0 | 41        |
| 3  | Model selection in sparse high-dimensional vine copula models with an application to portfolio risk. Journal of Multivariate Analysis, 2019, 172, 180-192.                                 | 1.0 | 38        |
| 4  | Nonparametric estimation of simplified vine copula models: comparison of methods. Dependence Modeling, 2017, 5, 99-120.  | 0.5 | 29        |
| 5  | <b>kdecopula</b> : An <i>R</i> Package for the Kernel Estimation of Bivariate Copula Densities. Journal of Statistical Software, 2018, 84, .   | 3.7 | 26        |
| 6  | A statistical simulation method for joint time series of non-stationary hourly wave parameters. Coastal Engineering, 2019, 146, 14-31.   | 4.0 | 21        |
| 7  | Generalized Additive Models for Pair-Copula Constructions. Journal of Computational and Graphical Statistics, 2018, 27, 715-727.   | 1.7 | 18        |
| 8  | Stochastic Simulation of Test Collections. , 2018, , .   |     | 12        |
| 9  | A generic approach to nonparametric function estimation with mixed data. Statistics and Probability Letters, 2018, 137, 326-330.   | 0.7 | 11        |
| 10 | Stationary vine copula models for multivariate time series. Journal of Econometrics, 2022, 227, 305-324.   | 6.5 | 11        |
| 11 | Asymptotic Analysis of the Jittering Kernel Density Estimator. Mathematical Methods of Statistics, 2018, 27, 32-46.  | 0.6 | 9         |
| 12 | Synthia: multidimensional synthetic data generation in Python. Journal of Open Source Software, 2021, 6, 2863.   | 4.6 | 9         |
| 13 | Copula-based synthetic data augmentation for machine-learning emulators. Geoscientific Model Development, 2021, 14, 5205-5215.   | 3.6 | 8         |
| 14 | Oropharyngeal HPV Detection Techniques in HPV-associated Head and Neck Cancer Patients. Anticancer Research, 2020, 40, 2117-2123.  | 1.1 | 6         |
| 15 | Explaining predictive models using Shapley values and non-parametric vine copulas. Dependence Modeling, 2021, 9, 62-81.  | 0.5 | 5         |
| 16 | Generalized Additive Models for Pair-Copula Constructions. SSRN Electronic Journal, 0, , .   | 0.4 | 4         |
| 17 | A satellite-based Standardized Antecedent Precipitation Index (SAPI) for mapping extreme rainfall risk in Myanmar. Remote Sensing Applications: Society and Environment, 2022, 26, 100733. | 1.5 | 3         |