Gareth W Peters

List of Publications by Citations

The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

100 papers	945 citations	18 h-index	25 g-index
120 ext. papers	1,256 ext. citations	2.4 avg, IF	4.75 L-index

#	Paper	IF	Citations
100	. *IEEE Transactions on Signal Processing*, **2014**, 62, 671-683	4.8	53
99	. *IEEE Transactions on Signal Processing*, **2013**, 61, 6020-6033	4.8	39
98	Model Uncertainty in Claims Reserving within Tweedie's Compound Poisson Models. *ASTIN Bulletin*, **2009**, 39, 1-33	1.6	39
97	Participatory Sensing Data Tweets for Micro-Urban Real-Time Resiliency Monitoring and Risk Management. *IEEE Access*, **2016**, 4, 347-372	3.5	38
96	. *IEEE Transactions on Vehicular Technology*, **2014**, 63, 3410-3422	6.8	34
95	Parameter Estimation for Hidden Markov Models with Intractable Likelihoods. *Scandinavian Journal of Statistics*, **2014**, 41, 970-987	0.8	33
94	**2015**,		30
93	Severe uncertainty and info-gap decision theory. *Methods in Ecology and Evolution*, **2013**, 4, 601-611	7.7	26
92	Estimation of Spatially Correlated Random Fields in Heterogeneous Wireless Sensor Networks. *IEEE Transactions on Signal Processing*, **2015**, 63, 2597-2609	4.8	25
91	A unified approach to mortality modelling using state-space framework: characterisation, identification, estimation and forecasting. *Annals of Actuarial Science*, **2017**, 11, 343-389	1.1	24
90	Chain ladder method: Bayesian bootstrap versus classical bootstrap. *Insurance: Mathematics and Economics*, **2010**, 47, 36-51	1.5	24
89	Dynamic operational risk: modeling dependence and combining different sources of information. *Journal of Operational Risk*, **2009**, 4, 69-104	0.8	24
88	. *IEEE Transactions on Vehicular Technology*, **2016**, 65, 5652-5664	6.8	22
87	. *IEEE Transactions on Signal Processing*, **2015**, 63, 6122-6135	4.8	20
86	. *IEEE Transactions on Signal Processing*, **2016**, 64, 1684-1699	4.8	20
85	Langevin and Hamiltonian Based Sequential MCMC for Efficient Bayesian Filtering in High-Dimensional Spaces. *IEEE Journal on Selected Topics in Signal Processing*, **2016**, 10, 312-327	7.5	20
84	Sequential Monte Carlo Samplers for capital allocation under copula-dependent risk models. *Insurance: Mathematics and Economics*, **2015**, 61, 206-226	1.5	18

83	Location-aware cooperative spectrum sensing via Gaussian Processes **2012**,		18
82	. *IEEE Transactions on Information Theory*, **2017**, 63, 5115-5123	2.8	17
81	. *IEEE Transactions on Signal Processing*, **2018**, 66, 2245-2257	4.8	17
80	. *IEEE Transactions on Wireless Communications*, **2016**, 15, 4132-4144	9.6	17
79	**2015**,		17
78	Analytic loss distributional approach models for operational risk from the □stable doubly stochastic compound processes and implications for capital allocation. *Insurance: Mathematics and Economics*, **2011**, 49, 565-579	1.5	16
77	Opening discussion on banking sector risk exposures and vulnerabilities from Virtual currencies: An Operational Risk perspective. *Journal of Banking Regulation*, **2016**, 17, 239-272	0.9	15
76	Quantifying the uncertain effects of climate change on building energy consumption across the United States. *Applied Energy*, **2020**, 277, 115556	10.7	15
75	Estimating Quantile Families of Loss Distributions for Non-Life Insurance Modelling via L-Moments. *Risks*, **2016**, 4, 14	1.6	15
74	Violations of uncovered interest rate parity and international exchange rate dependences. *Journal of International Money and Finance*, **2017**, 73, 162-187	2.2	13
73	Impact of insurance for operational risk: Is it worthwhile to insure or be insured for severe losses?. *Insurance: Mathematics and Economics*, **2011**, 48, 287-303	1.5	13
72	An information theoretic Location Verification System for wireless networks **2012**,		13
71	Optimal Privacy-Preserving Probabilistic Routing for Wireless Networks. *IEEE Transactions on Information Forensics and Security*, **2017**, 12, 2105-2114	8	12
70	Simulation of the annual loss distribution in operational risk via Panjer recursions and Volterra integral equations for value-at-risk and expected shortfall estimation. *Journal of Operational Risk*, **2007**, 2, 29-58	0.8	12
69	. *IEEE Transactions on Signal Processing*, **2016**, 64, 1305-1319	4.8	11
68	An Advanced Estimation Algorithm for Ground-Motion Models with Spatial Correlation. *Bulletin of the Seismological Society of America*, **2019**, 109, 541-566	2.3	10
67	Adaptive Markov chain Monte Carlo forward projection for statistical analysis in epidemic modelling of human papillomavirus. *Statistics in Medicine*, **2013**, 32, 1917-53	2.3	9
66	Feynman-Kac Particle Integration with Geometric Interacting Jumps. *Stochastic Analysis and Applications*, **2013**, 31, 830-871	1.1	8

65	A copula based Bayesian approach for paid–incurred claims models for non-life insurance reserving. *Insurance: Mathematics and Economics*, **2014**, 59, 258-278	1.5	8
64	Estimating density dependence and latent population trajectories with unknown observation error. *Methods in Ecology and Evolution*, **2012**, 3, 1028-1038	7.7	8
63	Model selection and adaptive Markov chain Monte Carlo for Bayesian cointegrated {VAR} models. *Bayesian Analysis*, **2010**, 5, 465-491	2.3	8
62	MULTIVARIATE LONG-MEMORY COHORT MORTALITY MODELS. *ASTIN Bulletin*, **2020**, 50, 223-263	1.6	8
61	Location Verification Systems Based on Received Signal Strength With Unknown Transmit Power. *IEEE Communications Letters*, **2018**, 22, 650-653	3.8	7
60	Copula-Based Interference Models for IoT Wireless Networks **2019**,		7
59	RISK MARGIN QUANTILE FUNCTION VIA PARAMETRIC AND NON-PARAMETRIC BAYESIAN APPROACHES. *ASTIN Bulletin*, **2015**, 45, 503-550	1.6	7
58	Event Detection in Sensor Networks With Non-Linear Amplifiers via Mixture Series Expansion. *IEEE Sensors Journal*, **2016**, 16, 6939-6946	4	7
57	. *IEEE Transactions on Signal Processing*, **2010**, 58, 5206-5218	4.8	6
56	Detection of Gaussian constellations in MIMO systems under imperfect CSI. *IEEE Transactions on Communications*, **2010**, 58, 1151-1160	6.9	6
55	Stochastic Period and Cohort Effect State-Space Mortality Models Incorporating Demographic Factors via Probabilistic Robust Principal Components. *Risks*, **2017**, 5, 42	1.6	5
54	Bayesian Cointegrated Vector Autoregression Models Incorporating alpha-stable Noise for Inter-day Price Movements Via Approximate Bayesian Computation. *Bayesian Analysis*, **2011**, 6,	2.3	5
53	Channel Tracking in Relay Systems via Particle MCMC **2011**,		5
52	Statistical modelling for precision agriculture: A case study in optimal environmental schedules for Agaricus Bisporus production via variable domain functional regression. *PLoS ONE*, **2017**, 12, e0181921	3.7	5
51	A State-Space Estimation of the Lee-Carter Mortality Model and Implications for Annuity Pricing. *SSRN Electronic Journal*,	1	5
50	Optimal Exercise Strategies for Operational Risk Insurance via Multiple Stopping Times. *Methodology and Computing in Applied Probability*, **2017**, 19, 487-518	0.6	4
49	. *IEEE Transactions on Signal Processing*, **2017**, 65, 4047-4058	4.8	4
48	Signal strength based wireless Location Verification under spatially correlated shadowing **2014**,		4

47	Privacy-aware incentive mechanism for mobile crowd sensing **2017**,		4
46	Heavy-tailed features and dependence in limit order book volume profiles in futures markets. *International Journal of Financial Engineering*, **2015**, 02, 1550033	0.4	4
45	Location Spoofing Detection for VANETs by a Single Base Station in Rician Fading Channels **2015**,		4
44	Liquidity commonality does not imply liquidity resilience commonality: a functional characterisation for ultra-high frequency cross-sectional LOB data. *Quantitative Finance*, **2015**, 15, 1737-1758	1.6	4
43	Interspecific relationships and environmentally driven catchabilities estimated from fisheries data. *Canadian Journal of Fisheries and Aquatic Sciences*, **2014**, 71, 447-463	2.4	4
42	An Introduction to Stochastic Particle Integration Methods: With Applications to Risk and Insurance. *Springer Proceedings in Mathematics and Statistics*, **2013**, 39-81	0.2	4
41	Loss distribution approach for operational risk capital modelling under Basel II: Combining different data sources for risk estimation. *Journal of Governance and Regulation*, **2013**, 2, 33-57	0.8	4
40	Mortality models incorporating long memory for life table estimation: a comprehensive analysis. *Annals of Actuarial Science*,1-38	1.1	4
39	Full Bayesian analysis of claims reserving uncertainty. *Insurance: Mathematics and Economics*, **2017**, 73, 41-53	1.5	3
38	Explicit solutions to correlation matrix completion problems, with an application to risk management and insurance. *Royal Society Open Science*, **2018**, 5, 172348	3.3	3
37	Cohort effects in mortality modelling: a Bayesian state-space approach. *Annals of Actuarial Science*, **2019**, 13, 109-144	1.1	3
36	Distributed Event Detection in Sensor Networks under Random Spatial Deployment **2014**,		3
35	Spectrum sensing in cooperative cognitive networks with partial CSI **2011**,		3
34	Channel Estimation in OFDM Systems With Unknown Power Delay Profile Using Transdimensional MCMC. *IEEE Transactions on Signal Processing*, **2009**, 57, 3545-3561	4.8	3
33	Understanding operational risk capital approximations: First and second orders. *Journal of Governance and Regulation*, **2013**, 2, 58-78	0.8	3
32	A Non-parametric Test and Predictive Model for Signed Path Dependence. *Computational Economics*, **2020**, 56, 461-498	1.4	3
31	Understanding Cyber-Risk and Cyber-Insurance. *SSRN Electronic Journal*, **2018**,	1	3
30	AuditChain: A Trading Audit Platform Over Blockchain. *Frontiers in Blockchain*, **2020**, 3,	3	2

29	Bayesian Modelling, Monte Carlo Sampling and Capital Allocation of Insurance Risks. *Risks*, **2017**, 5, 53	1.6	2
28	Blockchain Architectures for Electronic Exchange Reporting Requirements: EMIR, Dodd Frank, MiFID I/II, MiFIR, REMIT, Reg NMS and T2S **2018**, 271-329		2
27	Wind storm estimation using a heterogeneous sensor network with high and low resolution sensors **2015**,		2
26	How to Utilize Sensor Network Data to Efficiently Perform Model Calibration and Spatial Field Reconstruction. *SpringerBriefs in Statistics*, **2015**, 25-62	0.2	2
25	Receiver study for cooperative communications in convolved additive □stable interference plus Gaussian thermal noise **2012**,		2
24	System Identification in Wireless Relay Networks Via a Gaussian Process. *IEEE Transactions on Vehicular Technology*, **2012**, 61, 3969-3983	6.8	2
23	Channel Estimation in OFDM Systems with Unknown Power Delay Profile using Trans-Dimensional MCMC via Stochastic Approximation **2009**,		2
22	Bayesian inference in linear models with a random Gaussian matrix : Algorithms and complexity **2008**,		2
21	A Unified Approach to Mortality Modelling Using State-Space Framework: Characterisation, Identification, Estimation and Forecasting. *SSRN Electronic Journal*,	1	2
20	Score Test for Marks in Hawkes Processes. *SSRN Electronic Journal*,	1	2
19	Designating market maker behaviour in limit order book markets. *Econometrics and Statistics*, **2018**, 5, 20-44	0.8	1
18	Financial Big Data Solutions for State Space Panel Regression in Interest Rate Dynamics. *Econometrics*, **2018**, 6, 34	1.2	1
17	Model selection and adaptive Markov chain Monte Carlo for Bayesian cointegrated {VAR} models. *Bayesian Analysis*, **2010**, 5,	2.3	1
16	Maximum a-posteriori estimation in linear models with a random Gaussian model matrix: A Bayesian-EM approach. *Proceedings of the IEEE International Conference on Acoustics, Speech, and Signal Processing*, **2008**,	1.6	1
15	Explicit Solutions to Correlation Matrix Completion Problems, with an Application to Risk Management and Insurance. *SSRN Electronic Journal*,	1	1
14	Spatial Field Reconstruction of Non-Gaussian Random Fields: The Tukey G-and-H Random Process. *SSRN Electronic Journal*,	1	1
13	Efficient and Accurate Evaluation Methods for Concordance Measures via Functional Tensor Characterizations of Copulas. *Methodology and Computing in Applied Probability*, **2020**, 22, 1089-1124	0.6	1
12	. *IEEE Transactions on Signal Processing*, **2020**, 68, 4336-4351	4.8	1

11	Infection rate models for COVID-19: Model risk and public health news sentiment exposure adjustments. *PLoS ONE*, **2021**, 16, e0253381	3.7	1
10	Privacy Considerations in Participatory Data Collection via Spatial Stackelberg Incentive Mechanisms. *Methodology and Computing in Applied Probability*, **2021**, 23, 1097-1128	0.6	1
9	General Quantile Time Series Regressions for Applications in Population Demographics. *Risks*, **2018**, 6, 97	1.6	1
8	Option pricing with polynomial chaos expansion stochastic bridge interpolators and signed path dependence. *Applied Mathematics and Computation*, **2021**, 411, 126484	2.7	1
7	Understanding the interplay between covariance forecasting factor models and risk-based portfolio allocations in currency carry trades. *Journal of Forecasting*, **2018**, 37, 805-831	2.1	0
6	Asymptotic distribution of the score test for detecting marks in hawkes processes. *Statistical Inference for Stochastic Processes*, **2021**, 24, 635	0.7	0
5	Statistical features of persistence and long memory in mortality data. *Annals of Actuarial Science*,1-27	1.1	0
4	Statistical Causality for Multivariate Nonlinear Time Series via Gaussian Process Models. *Methodology and Computing in Applied Probability*,1	0.6	0
3	Multiple barrier-crossings of an Ornstein-Uhlenbeck diffusion in consecutive periods. *Stochastic Analysis and Applications*, **2021**, 39, 569-609	1.1	
2	Spatio-Temporal Analysis of Urban Heatwaves Using Tukey g-and-h Random Field Models. *IEEE Access*, **2021**, 9, 79869-79888	3.5	
1	Dynamic quantile function models. *Quantitative Finance*,1-27	1.6	