Gareth W Peters

List of Publications by Year in Descending Order

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	Asymptotic distribution of the score test for detecting marks in hawkes processes. *Statistical Inference for Stochastic Processes*, **2021**, 24, 635	0.7	0
99	Infection rate models for COVID-19: Model risk and public health news sentiment exposure adjustments. *PLoS ONE*, **2021**, 16, e0253381	3.7	1
98	Privacy Considerations in Participatory Data Collection via Spatial Stackelberg Incentive Mechanisms. *Methodology and Computing in Applied Probability*, **2021**, 23, 1097-1128	0.6	1
97	Multiple barrier-crossings of an Ornstein-Uhlenbeck diffusion in consecutive periods. *Stochastic Analysis and Applications*, **2021**, 39, 569-609	1.1	
96	Spatio-Temporal Analysis of Urban Heatwaves Using Tukey g-and-h Random Field Models. *IEEE Access*, **2021**, 9, 79869-79888	3.5	
95	Option pricing with polynomial chaos expansion stochastic bridge interpolators and signed path dependence. *Applied Mathematics and Computation*, **2021**, 411, 126484	2.7	1
94	AuditChain: A Trading Audit Platform Over Blockchain. *Frontiers in Blockchain*, **2020**, 3,	3	2
93	MULTIVARIATE LONG-MEMORY COHORT MORTALITY MODELS. *ASTIN Bulletin*, **2020**, 50, 223-263	1.6	8
92	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
91	Quantifying the uncertain effects of climate change on building energy consumption across the United States. *Applied Energy*, **2020**, 277, 115556	10.7	15
90	. *IEEE Transactions on Signal Processing*, **2020**, 68, 4336-4351	4.8	1
89	A Non-parametric Test and Predictive Model for Signed Path Dependence. *Computational Economics*, **2020**, 56, 461-498	1.4	3
88	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
87	Cohort effects in mortality modelling: a Bayesian state-space approach. *Annals of Actuarial Science*, **2019**, 13, 109-144	1.1	3
86	Copula-Based Interference Models for IoT Wireless Networks **2019**,		7
85	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
84	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

83	. *IEEE Transactions on Signal Processing*, **2018**, 66, 2245-2257	4.8	17
82	Blockchain Architectures for Electronic Exchange Reporting Requirements: EMIR, Dodd Frank, MiFID I/II, MiFIR, REMIT, Reg NMS and T2S **2018**, 271-329		2
81	Designating market maker behaviour in limit order book markets. *Econometrics and Statistics*, **2018**, 5, 20-44	0.8	1
80	Financial Big Data Solutions for State Space Panel Regression in Interest Rate Dynamics. *Econometrics*, **2018**, 6, 34	1.2	1
79	Location Verification Systems Based on Received Signal Strength With Unknown Transmit Power. *IEEE Communications Letters*, **2018**, 22, 650-653	3.8	7
78	General Quantile Time Series Regressions for Applications in Population Demographics. *Risks*, **2018**, 6, 97	1.6	1
77	Understanding Cyber-Risk and Cyber-Insurance. *SSRN Electronic Journal*, **2018**,	1	3
76	Optimal Exercise Strategies for Operational Risk Insurance via Multiple Stopping Times. *Methodology and Computing in Applied Probability*, **2017**, 19, 487-518	0.6	4
75	Violations of uncovered interest rate parity and international exchange rate dependences. *Journal of International Money and Finance*, **2017**, 73, 162-187	2.2	13
74	Full Bayesian analysis of claims reserving uncertainty. *Insurance: Mathematics and Economics*, **2017**, 73, 41-53	1.5	3
73	. *IEEE Transactions on Information Theory*, **2017**, 63, 5115-5123	2.8	17
72	Optimal Privacy-Preserving Probabilistic Routing for Wireless Networks. *IEEE Transactions on Information Forensics and Security*, **2017**, 12, 2105-2114	8	12
71	. *IEEE Transactions on Signal Processing*, **2017**, 65, 4047-4058	4.8	4
70	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
69	Bayesian Modelling, Monte Carlo Sampling and Capital Allocation of Insurance Risks. *Risks*, **2017**, 5, 53	1.6	2
68	Privacy-aware incentive mechanism for mobile crowd sensing **2017**,		4
67	Stochastic Period and Cohort Effect State-Space Mortality Models Incorporating Demographic Factors via Probabilistic Robust Principal Components. *Risks*, **2017**, 5, 42	1.6	5
66	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

65	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
64	Participatory Sensing Data Tweets for Micro-Urban Real-Time Resiliency Monitoring and Risk Management. *IEEE Access*, **2016**, 4, 347-372	3.5	38
63	. *IEEE Transactions on Signal Processing*, **2016**, 64, 1305-1319	4.8	11
62	. *IEEE Transactions on Signal Processing*, **2016**, 64, 1684-1699	4.8	20
61	. *IEEE Transactions on Wireless Communications*, **2016**, 15, 4132-4144	9.6	17
60	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
59	. *IEEE Transactions on Vehicular Technology*, **2016**, 65, 5652-5664	6.8	22
58	Estimating Quantile Families of Loss Distributions for Non-Life Insurance Modelling via L-Moments. *Risks*, **2016**, 4, 14	1.6	15
57	Event Detection in Sensor Networks With Non-Linear Amplifiers via Mixture Series Expansion. *IEEE Sensors Journal*, **2016**, 16, 6939-6946	4	7
56	Estimation of Spatially Correlated Random Fields in Heterogeneous Wireless Sensor Networks. *IEEE Transactions on Signal Processing*, **2015**, 63, 2597-2609	4.8	25
55	. *IEEE Transactions on Signal Processing*, **2015**, 63, 6122-6135	4.8	20
54	RISK MARGIN QUANTILE FUNCTION VIA PARAMETRIC AND NON-PARAMETRIC BAYESIAN APPROACHES. *ASTIN Bulletin*, **2015**, 45, 503-550	1.6	7
53	Wind storm estimation using a heterogeneous sensor network with high and low resolution sensors **2015**,		2
52	**2015**,		17
51	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
50	Location Spoofing Detection for VANETs by a Single Base Station in Rician Fading Channels **2015**,		4
49	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
48	How to Utilize Sensor Network Data to Efficiently Perform Model Calibration and Spatial Field Reconstruction. *SpringerBriefs in Statistics*, **2015**, 25-62	0.2	2

47	Sequential Monte Carlo Samplers for capital allocation under copula-dependent risk models. *Insurance: Mathematics and Economics*, **2015**, 61, 206-226	1.5	18
46	**2015**,		30
45	Parameter Estimation for Hidden Markov Models with Intractable Likelihoods. *Scandinavian Journal of Statistics*, **2014**, 41, 970-987	0.8	33
44	Signal strength based wireless Location Verification under spatially correlated shadowing **2014**,		4
43	. *IEEE Transactions on Vehicular Technology*, **2014**, 63, 3410-3422	6.8	34
42	. *IEEE Transactions on Signal Processing*, **2014**, 62, 671-683	4.8	53
41	Interspecific relationships and environmentally driven catchabilities estimated from fisheries data. *Canadian Journal of Fisheries and Aquatic Sciences*, **2014**, 71, 447-463	2.4	4
40	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
39	Distributed Event Detection in Sensor Networks under Random Spatial Deployment **2014**,		3
38	Feynman-Kac Particle Integration with Geometric Interacting Jumps. *Stochastic Analysis and Applications*, **2013**, 31, 830-871	1.1	8
37	. *IEEE Transactions on Signal Processing*, **2013**, 61, 6020-6033	4.8	39
36	Severe uncertainty and info-gap decision theory. *Methods in Ecology and Evolution*, **2013**, 4, 601-611	7.7	26
35	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
34	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
33	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
32	Understanding operational risk capital approximations: First and second orders. *Journal of Governance and Regulation*, **2013**, 2, 58-78	0.8	3
31	Receiver study for cooperative communications in convolved additive □stable interference plus Gaussian thermal noise **2012**,		2
30	Estimating density dependence and latent population trajectories with unknown observation error. *Methods in Ecology and Evolution*, **2012**, 3, 1028-1038	7.7	8

29	Location-aware cooperative spectrum sensing via Gaussian Processes **2012**,		18
28	System Identification in Wireless Relay Networks Via a Gaussian Process. *IEEE Transactions on Vehicular Technology*, **2012**, 61, 3969-3983	6.8	2
27	An information theoretic Location Verification System for wireless networks **2012**,		13
26	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
25	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
24	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
23	Channel Tracking in Relay Systems via Particle MCMC **2011**,		5
22	Spectrum sensing in cooperative cognitive networks with partial CSI **2011**,		3
21	Model selection and adaptive Markov chain Monte Carlo for Bayesian cointegrated {VAR} models. *Bayesian Analysis*, **2010**, 5,	2.3	1
20	. *IEEE Transactions on Signal Processing*, **2010**, 58, 5206-5218	4.8	6
19	Chain ladder method: Bayesian bootstrap versus classical bootstrap. *Insurance: Mathematics and Economics*, **2010**, 47, 36-51	1.5	24
18	Detection of Gaussian constellations in MIMO systems under imperfect CSI. *IEEE Transactions on Communications*, **2010**, 58, 1151-1160	6.9	6
17	Model selection and adaptive Markov chain Monte Carlo for Bayesian cointegrated {VAR} models. *Bayesian Analysis*, **2010**, 5, 465-491	2.3	8
16	Model Uncertainty in Claims Reserving within Tweedie's Compound Poisson Models. *ASTIN Bulletin*, **2009**, 39, 1-33	1.6	39
15	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
14	Channel Estimation in OFDM Systems with Unknown Power Delay Profile using Trans-Dimensional MCMC via Stochastic Approximation **2009**,		2
13	Dynamic operational risk: modeling dependence and combining different sources of information. *Journal of Operational Risk*, **2009**, 4, 69-104	0.8	24
12	Bayesian inference in linear models with a random Gaussian matrix : Algorithms and complexity **2008**,		2

11	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
10	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
9	A State-Space Estimation of the Lee-Carter Mortality Model and Implications for Annuity Pricing. *SSRN Electronic Journal*,	1	5
8	A Unified Approach to Mortality Modelling Using State-Space Framework: Characterisation, Identification, Estimation and Forecasting. *SSRN Electronic Journal*,	1	2
7	Explicit Solutions to Correlation Matrix Completion Problems, with an Application to Risk Management and Insurance. *SSRN Electronic Journal*,	1	1
6	Score Test for Marks in Hawkes Processes. *SSRN Electronic Journal*,	1	2
5	Spatial Field Reconstruction of Non-Gaussian Random Fields: The Tukey G-and-H Random Process. *SSRN Electronic Journal*,	1	1
4	Statistical features of persistence and long memory in mortality data. *Annals of Actuarial Science*,1-27	1.1	0
3	Mortality models incorporating long memory for life table estimation: a comprehensive analysis. *Annals of Actuarial Science*,1-38	1.1	4
2	Statistical Causality for Multivariate Nonlinear Time Series via Gaussian Process Models. *Methodology and Computing in Applied Probability*,1	0.6	0
1	Dynamic quantile function models. *Quantitative Finance*,1-27	1.6	