Emiliano A Valdez

List of Publications by Year
in descending order

39 papers	1,113 citations	567281 15 h-index	434195 31 g-index
42 all docs	42 docs citations	42 times ranked	553 citing authors

#	Article	IF	Citations
1	Tail Conditional Expectations for Elliptical Distributions. North American Actuarial Journal, 2003, 7, 55-71.	1.4	275
2	<scp>Optimal Capital Allocation Principles</scp>. Journal of Risk and Insurance, 2012, 79, 1-28.	1.6	173
3	Hierarchical Insurance Claims Modeling. Journal of the American Statistical Association, 2008, 103, 1457-1469.	3.1	145
4	Multivariate negative binomial models for insurance claim counts. Insurance: Mathematics and Economics, 2014, 55, 18-29.	1.2	59
5	Actuarial Applications of a Hierarchical Insurance Claims Model. ASTIN Bulletin, 2009, 39, 165-197.	1.0	52
6	Statistical concepts of a priori and a posteriori risk classification in insurance. AStA Advances in Statistical Analysis, 2012, 96, 187-224.	0.9	42
7	Regression Modeling for the Valuation of Large Variable Annuity Portfolios. North American Actuarial Journal, 2018, 22, 40-54.	1.4	38
8	Longitudinal modeling of insurance claim counts using jitters. Scandinavian Actuarial Journal, 2014, 2014, 159-179.	1.7	30
9	On the distortion of a copula and its margins. Scandinavian Actuarial Journal, 2011, 2011, 292-317.	1.7	29
10	<scp>CAPM and Option Pricing With Elliptically Contoured Distributions</scp>. Journal of Risk and Insurance, 2008, 75, 387-409.	1.6	27
11	Predictive analytics of insurance claims using multivariate decision trees. Dependence Modeling, 2018, 6, 377-407.	0.5	26
12	Testing Adverse Selection With Twoâ€Dimensional Information: Evidence From the Singapore Auto Insurance Market. Journal of Risk and Insurance, 2012, 79, 1077-1114.	1.6	23
13	Valuation of large variable annuity portfolios: Monte Carlo simulation and synthetic datasets. Dependence Modeling, 2017, 5, 354-374.	0.5	23
14	An empirical comparison of some experimental designs for the valuation of large variable annuity portfolios. Dependence Modeling, 2016, 4, .	0.5	22
15	A copula approach to test asymmetric information with applications to predictive modeling. Insurance: Mathematics and Economics, 2011, 49, 226-239.	1.2	17
16	Data Clustering with Actuarial Applications. North American Actuarial Journal, 2020, 24, 168-186.	1.4	17
17	Predictive compound risk models with dependence. Insurance: Mathematics and Economics, 2020, 94, 182-195.	1.2	13
18	Synthetic Dataset Generation of Driver Telematics. Risks, 2021, 9, 58.	2.4	12

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19	Fat-Tailed Regression Modeling with Spliced Distributions. North American Actuarial Journal, 2018, 22, 554-573.	1.4	11
20	COST-SENSITIVE MULTI-CLASS ADABOOST FOR UNDERSTANDING DRIVING BEHAVIOR BASED ON TELEMATICS. ASTIN Bulletin, 2021, 51, 719-751.	1.0	11
21	Bivariate analysis of survivorship and persistency. Insurance: Mathematics and Economics, 2001, 29, 357-373.	1.2	10
22	Modeling partial Greeks of variable annuities with dependence. Insurance: Mathematics and Economics, 2017, 76, 118-134.	1.2	10
23	Association Rules for Understanding Policyholder Lapses. Risks, 2018, 6, 69.	2.4	8
24	Cost-sensitive Multi-class AdaBoost for Understanding Driving Behavior with Telematics. SSRN Electronic Journal, 0, , .	0.4	6
25	Dependence modeling of multivariate longitudinal hybrid insurance data with dropout. Expert Systems With Applications, 2021, 185, 115552.	7.6	5
26	The Tail Stein's Identity with Applications to Risk Measures. North American Actuarial Journal, 2016, 20, 313-326.	1.4	4
27	Applications of Clustering with Mixed Type Data in Life Insurance. Risks, 2021, 9, 47.	2.4	4
28	Lower convex order bound approximations for sums of log–skew normal random variables. Applied Stochastic Models in Business and Industry, 2011, 27, 487-502.	1.5	3
29	Life insurance policy termination and survivorship. Insurance: Mathematics and Economics, 2014, 58, 138-149.	1.2	3
30	Valuation of Large Variable Annuity Portfolios with Rank Order Kriging. North American Actuarial Journal, 2020, 24, 100-117.	1.4	3
31	A non-convex regularization approach for stable estimation of loss development factors. Scandinavian Actuarial Journal, 2021, 2021, 779-803.	1.7	3
32	A multi-year microlevel collective risk model. Insurance: Mathematics and Economics, 2021, 100, 309-328.	1.2	3
33	Bayesian credibility premium with GB2 copulas. Dependence Modeling, 2020, 8, 157-171.	0.5	2
34	Case study data for joint modeling of insurance claims and lapsation. Data in Brief, 2021, 39, 107639.	1.0	1
35	Comments on: Inference in multivariate Archimedean copula models. Test, 2011, 20, 257-262.	1.1	0
36	Multivariate Pascal Mixture Regression Models for Correlated Claim Frequencies. SSRN Electronic Journal, 2015, , .	0.4	0

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37	Analysis of Prescription Drug Utilization with Beta Regression Models. North American Actuarial Journal, 0, , 1-22.	1.4	0
38	The Relevance and Challenges of the Insurance Industry in Contemporary Administration: A Call for Researchers. RAC: Revista De Administração Contemporânea, 2022, 26, .	0.4	0
39	A Relevância e os Desafios da Indústria de Seguros na Administração Contemporânea: Um Chamamento aos Pesquisadores. RAC: Revista De Administração Contemporânea, 2022, 26, .	0.4	0