Manuel L EsquÃvel

List of Publications by Year
in descending order

27 papers	85 citations	1478458 6 h-index	1474186 9 g-index
27 all docs	27 docs citations	27 times ranked	63 citing authors

#	Article	IF	Citations
1	On a continuous time stock price model with regime switching, delay, and threshold. Quantitative Finance, 2014, 14, 1479-1488.	1.7	13
2	Machine Learning Vasicek Model Calibration with Gaussian Processes. Communications in Statistics Part B: Simulation and Computation, 2012, 41, 776-786.	1.2	9
3	On the Evolution and Asymptotic Analysis of Open Markov Populations: Application to Consumption Credit. Stochastic Models, 2014, 30, 365-389.	0.5	9
4	On some statistical models with a random number of observations. Journal of Statistical Theory and Practice, 2016, 10, 805-823.	0.5	9
5	Probability Generating Functions for Discrete Real-Valued Random Variables. Theory of Probability and Its Applications, 2008, 52, 40-57.	0.3	7
6	The Multi-Compartment SI(RD) Model with Regime Switching: An Application to COVID-19 Pandemic. Symmetry, 2021, 13, 2427.	2.2	7
7	Model selection for stock prices data. Journal of Applied Statistics, 2016, 43, 2977-2987.	1.3	6
8	On Some Auto-Induced Regime Switching Double-Threshold Glued Diffusions. Journal of Statistical Theory and Practice, 2014, 8, 760-771.	0.5	5
9	Calibration of Transition Intensities for a Multistate Model: Application to Long-Term Care. Risks, 2021, 9, 37.	2.4	5
10	Open Markov Type Population Models: From Discrete to Continuous Time. Mathematics, 2021, 9, 1496.	2.2	5
11	From ODE to Open Markov Chains, via SDE: an application to models for infections in individuals and populations. Computational and Mathematical Biophysics, 2020, 8, 180-197.	1.1	3
12	A Conditional Gaussian Martingale Algorithm for Global Optimization. Lecture Notes in Computer Science, 2006, , 841-851.	1.3	2
13	Unifying exotic option closed formulas. Review of Derivatives Research, 2012, 15, 99-128.	0.8	1
14	Brownian Bridge and Other Path-dependent Gaussian Processes Vectorial Simulation. Communications in Statistics Part B: Simulation and Computation, 2015, 44, 2608-2621.	1.2	1
15	On a spread model for portfolio credit risk modeling. AIP Conference Proceedings, 2015, , .	0.4	1
16	Pulled-to-Par Returns for Zero-Coupon Bonds Historical Simulation Value at Risk. Journal of Statistical Theory and Practice, 2020, 14, 1.	0.5	1
17	Default propensity implicit in pulled to par V@R for bonds. Discussiones Mathematicae Probability and Statistics, 2017, 37, 79.	0.1	1
18	On the asymptotic behavior of the second moment of the Fourier transform of a random measure. International Journal of Mathematics and Mathematical Sciences, 2004, 2004, 3423-3434.	0.7	0

#	Article	IF	Citations
19	Small perturbations with large effects on value-at-risk. Discussiones Mathematicae Probability and Statistics, 2013, 33, 151.	0.1	0
20	The Rate of Convergence of some Asymptotic Expansions for Distribution Approximations via an Esseen Type Estimate. Communications in Statistics - Theory and Methods, 2014, 43, 266-290.	1.0	0
21	An open Markov chain scheme model for a credit consumption portfolio fed by ARIMA and SARMA processes. AIP Conference Proceedings, 2016, , .	0.4	0
22	On the Information Content of Some Stochastic Algorithms. Springer Proceedings in Mathematics and Statistics, 2021, , 57-75.	0.2	0
23	On a Stochastic Model for a Cooperative Banking Scheme for Microcredit. Theory of Probability and Its Applications, 2021, 66, 326-335.	0.3	0
24	Identifying the Main Predictors of Length of Care in Social Care in Portugal. Portuguese Journal of Public Health, 2021, 39, 21-35.	0.5	0
25	A wavelet-based neural network scheme for supervised and unsupervised learning. Neural Computing and Applications, 2021, 33, 13433-13448.	5.6	0
26	Random Tempered Distributions on Locally Compact Separable Abelian Groups. Springer Proceedings in Mathematics and Statistics, 2021, , 147-166.	0.2	0
27	On a Parallelised Diffusion Induced Stochastic Algorithm with Pure Random Search Steps for Global Optimisation. Mathematics, 2021, 9, 3043.	2.2	0