James W Taylor

List of Publications by Year
in descending order

42 papers	4,360 citations	136950 32 h-index	265206 42 g-index
43 all docs	43 docs citations	43 times ranked	3415 citing authors

#	Article	IF	Citations
1	Combining probabilistic forecasts of COVID-19 mortality in the United States. European Journal of Operational Research, 2023, 304, 25-41.	5.7	35
2	Interval forecasts of weekly incident and cumulative COVID-19 mortality in the United States: A comparison of combining methods. PLoS ONE, 2022, 17, e0266096.	2.5	4
3	Hierarchical Probabilistic Forecasting of Electricity Demand With Smart Meter Data. Journal of the American Statistical Association, 2021, 116, 27-43.	3.1	54
4	Forecasting Value at Risk and Expected Shortfall Using a Semiparametric Approach Based on the Asymmetric Laplace Distribution. Journal of Business and Economic Statistics, 2019, 37, 121-133.	2.9	118
5	Probabilistic forecasting of wave height for offshore wind turbine maintenance. European Journal of Operational Research, 2018, 267, 877-890.	5.7	43
6	Rule-based autoregressive moving average models for forecasting load on special days: A case study for France. European Journal of Operational Research, 2018, 266, 259-268.	5.7	64
7	Probabilistic forecasting of wind power ramp events using autoregressive logit models. European Journal of Operational Research, 2017, 259, 703-712.	5.7	53
8	Forecasting electricity smart meter data using conditional kernel density estimation. Omega, 2016, 59, 47-59.	5.9	110
9	Short-term density forecasting of wave energy using ARMA-GARCH models and kernel density estimation. International Journal of Forecasting, 2016, 32, 991-1004.	6.5	36
10	Forecasting Frequency-Corrected Electricity Demand to Support Frequency Control. IEEE Transactions on Power Systems, 2016, 31, 1925-1932.	6.5	18
11	Forecasting wind power quantiles using conditional kernel estimation. Renewable Energy, 2015, 80, 370-379.	8.9	19
12	Using CAViaR Models with Implied Volatility for Value–at–Risk Estimation. Journal of Forecasting, 2013, 32, 62-74.	2.8	45
13	Short-Term Forecasting of Anomalous Load Using Rule-Based Triple Seasonal Methods. IEEE Transactions on Power Systems, 2013, 28, 3235-3242.	6.5	80
14	Short-Term Load Forecasting With Exponentially Weighted Methods. IEEE Transactions on Power Systems, 2012, 27, 458-464.	6.5	219
15	Density Forecasting of Intraday Call Center Arrivals Using Models Based on Exponential Smoothing. Management Science, 2012, 58, 534-549.	4.1	51
16	Using Conditional Kernel Density Estimation for Wind Power Density Forecasting. Journal of the American Statistical Association, 2012, 107, 66-79.	3.1	162
17	Forecasting intraday time series with multiple seasonal cycles using parsimonious seasonal exponential smoothing. Omega, 2012, 40, 748-757.	5.9	57
18	Exponentially weighted methods for forecasting intraday time series with multiple seasonal cycles. International Journal of Forecasting, 2010, 26, 627-646.	6.5	73

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19	Triple seasonal methods for short-term electricity demand forecasting. European Journal of Operational Research, 2010, 204, 139-152.	5.7	298
20	Generalized Linear Models for Site-Specific Density Forecasting of U.K. Daily Rainfall. Monthly Weather Review, 2009, 137, 1029-1045.	1.4	15
21	Wind Power Density Forecasting Using Ensemble Predictions and Time Series Models. IEEE Transactions on Energy Conversion, 2009, 24, 775-782.	5.2	280
22	Exponentially weighted information criteria for selecting among forecasting models. International Journal of Forecasting, 2008, 24, 513-524.	6.5	17
23	An evaluation of methods for very short-term load forecasting using minute-by-minute British data. International Journal of Forecasting, 2008, 24, 645-658.	6.5	196
24	A Comparison of Univariate Time Series Methods for Forecasting Intraday Arrivals at a Call Center. Management Science, 2008, 54, 253-265.	4.1	116
25	Short-Term Load Forecasting Methods: An Evaluation Based on European Data. IEEE Transactions on Power Systems, 2007, 22, 2213-2219.	6.5	429
26	Forecasting daily supermarket sales using exponentially weighted quantile regression. European Journal of Operational Research, 2007, 178, 154-167.	5.7	91
27	Density forecasting for weather derivative pricing. International Journal of Forecasting, 2006, 22, 29-42.	6.5	48
28	A comparison of univariate methods for forecasting electricity demand up to a day ahead. International Journal of Forecasting, 2006, 22, 1-16.	6.5	375
29	Density forecasting for the efficient balancing of the generation and consumption of electricity. International Journal of Forecasting, 2006, 22, 707-724.	6.5	38
30	Volatility forecasting with smooth transition exponential smoothing. International Journal of Forecasting, 2004, 20, 273-286.	6.5	73
31	A comparison of temperature density forecasts from GARCH and atmospheric models. Journal of Forecasting, 2004, 23, 337-355.	2.8	44
32	Smooth transition exponential smoothing. Journal of Forecasting, 2004, 23, 385-404.	2.8	44
33	Volatility forecasting with smooth transition exponential smoothing. International Journal of Forecasting, 2004, 20, 273-273.	6.5	5
34	Using weather ensemble predictions in electricity demand forecasting. International Journal of Forecasting, 2003, 19, 57-70.	6.5	213
35	Exponential smoothing with a damped multiplicative trend. International Journal of Forecasting, 2003, 19, 715-725.	6.5	199
36	A quantile regression neural network approach to estimating the conditional density of multiperiod returns. Journal of Forecasting, 2000, 19, 299-311.	2.8	222

#	ARTICLE	IF	CITATIONS
37	Review of guidelines for the use of combined forecasts. European Journal of Operational Research, 2000, 120, 190-204.	5.7	186
38	A quantile regression neural network approach to estimating the conditional density of multiperiod returns. Journal of Forecasting, 2000, 19, 299-311.	2.8	26
39	A Quantile Regression Approach to Generating Prediction Intervals. Management Science, 1999, 45, 225-237.	4.1	35
40	Evaluating volatility and interval forecasts. Journal of Forecasting, 1999, 18, 111-128.	2.8	48
41	A Quantile Regression Approach to Estimating the Distribution of Multiperiod Returns. Journal of Derivatives, 1999, 7, 64-78.	0.3	94
42	Combining forecast quantiles using quantile regression: Investigating the derived weights, estimator bias and imposing constraints. Journal of Applied Statistics, 1998, 25, 193-206.	1.3	19