John H J Einmahl

List of Publications by Year
in descending order

39 papers	843 citations	567281 15 h-index	501196 28 g-index
39 all docs	39 docs citations	39 times ranked	427 citing authors

#	Article	IF	Citations
1	Nonparametric estimation of the spectral measure of an extreme value distribution. Annals of Statistics, 2001, 29, 1401.	2.6	79
2	Empirical likelihood based hypothesis testing. Bernoulli, 2003, 9, 267.	1.3	77
3	Estimation of the Marginal Expected Shortfall: the Mean When a Related Variable is Extreme. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2015, 77, 417-442.	2.2	69
4	Statistics of Heteroscedastic Extremes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 31-51.	2.2	68
5	Maximum empirical likelihood estimation of the spectral measure of an extreme-value distribution. Annals of Statistics, 2009, 37, .	2.6	56
6	Estimating the spectral measure of an extreme value distribution. Stochastic Processes and Their Applications, 1997, 70, 143-171.	0.9	55
7	Records in Athletics Through Extreme-Value Theory. Journal of the American Statistical Association, 2008, 103, 1382-1391.	3.1	55
8	An M-estimator for tail dependence in arbitrary dimensions. Annals of Statistics, 2012, 40, .	2.6	54
9	Weighted approximations of tail copula processes with application to testing the bivariate extreme value condition. Annals of Statistics, 2006, 34, 1987.	2.6	50
10	Poisson and Gaussian approximation of weighted local empirical processes. Stochastic Processes and Their Applications, 1997, 70, 31-58.	0.9	33
11	Estimation of extreme risk regions under multivariate regular variation. Annals of Statistics, 2011, 39, .	2.6	33
12	An <i>M</i>-Estimator of Spatial Tail Dependence. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 275-298.	2.2	24
13	A continuous updating weighted least squares estimator of tail dependence in high dimensions. Extremes, 2018, 21, 205-233.	1.0	22
14	Estimating the maximum possible earthquake magnitude using extreme value methodology: the Groningen case. Natural Hazards, 2019, 98, 1091-1113.	3.4	21
15	Thresholding Events of Extreme in Simultaneous Monitoring of Multiple Risks. Journal of the American Statistical Association, 2009, 104, 982-992.	3.1	19
16	Limits to Human Life Span Through Extreme Value Theory. Journal of the American Statistical Association, 2019, 114, 1075-1080.	3.1	19
17	Estimating extreme bivariate quantile regions. Extremes, 2013, 16, 121-145.	1.0	13
18	Estimation of Extreme Depth-Based Quantile Regions. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 449-461.	2.2	13

#	Article	IF	Citations
19	The A.S. Behavior of the Weighted Empirical Process and the LIL for the Weighted Tail Empirical Process. Annals of Probability, 1992, 20, .	1.8	13
20	Ultimate 100â€m world records through extremeâ€value theory. Statistica Neerlandica, 2011, 65, 32-42.	1.6	12
21	Asymptotically distribution-free goodness-of-fit testing for tail copulas. Annals of Statistics, 2015, 43, .	2.6	11
22	Asymptotics of the shorth plot. Journal of Statistical Planning and Inference, 2010, 140, 3003-3012.	0.6	9
23	Approximations and two-sample tests based on Pâˆ'P and Qâˆ'Q plots of the Kaplan-Meier estimators of lifetime distributions. Journal of Multivariate Analysis, 1992, 43, 200-217.	1.0	6
24	Testing the Multivariate Regular Variation Model. Journal of Business and Economic Statistics, 2021, 39, 907-919.	2.9	5
25	Testing for bivariate spherical symmetry. Test, 2012, 21, 54-73.	1.1	4
26	Improved estimation of the extreme value index using related variables. Extremes, 2019, 22, 553-569.	1.0	4
27	General Weak Laws of Large Numbers for Bootstrap Sample Means. Stochastic Analysis and Applications, 2005, 23, 853-869.	1.5	3
28	Generalized probabilityâ€"probability plots. Journal of Statistical Planning and Inference, 2007, 137, 738-752.	0.6	3
29	The Shorth Plot. Journal of Computational and Graphical Statistics, 2010, 19, 62-73.	1.7	3
30	Visualizing Multiple Quantile Plots. Journal of Computational and Graphical Statistics, 2013, 22, 69-78.	1.7	3
31	Extreme Value Estimation for Heterogeneous Data. Journal of Business and Economic Statistics, 2023, 41, 255-269.	2.9	3
32	Superefficient estimation of the marginals by exploiting knowledge on the copula. Journal of Multivariate Analysis, 2011, 102, 1315-1319.	1.0	1
33	Estimation of Extreme Depth-Based Quantile Regions. SSRN Electronic Journal, 2014, , .	0.4	1
34	Empirical tail copulas for functional data. Annals of Statistics, 2021, 49, .	2.6	1
35	Spatial dependence and spaceâ€"time trend in extreme events. Annals of Statistics, 2022, 50, .	2.6	1
36	The Half-Half Plot. Technometrics, 2012, 54, 138-146.	1.9	0

#	Article	IF	Citations
37	EXTREME VALUE STATISTICS IN SEMI-SUPERVISED MODELS. SSRN Electronic Journal, 0, , .	0.4	0
38	Testing the Multivariate Regular Variation Model. SSRN Electronic Journal, 0, , .	0.4	0
39	Cube root weak convergence of empirical estimators of a density level set. Annals of Statistics, 2022, 50, .	2.6	0