

# Maria Ivette Gomes

## List of Publications by Year in descending order

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Version: 2024-02-01

120  
papers

1,825  
citations

279798

23  
h-index

315739

38  
g-index

128  
all docs

128  
docs citations

128  
times ranked

429  
citing authors

#	ARTICLE	IF	CITATIONS
1	Extreme Value Theory and Statistics of Univariate Extremes: A Review. <i>International Statistical Review</i> , 2015, 83, 263-292.	1.9	122
2	A Sturdy Reduced-Bias Extreme Quantile (VaR) Estimator. <i>Journal of the American Statistical Association</i> , 2007, 102, 280-292.	3.1	100
3	The Bootstrap Methodology in Statistics of Extremes—Choice of the Optimal Sample Fraction. <i>Extremes</i> , 2001, 4, 331-358.	1.0	99
4	Tail Index Estimation for Heavy-Tailed Models: Accommodation of Bias in Weighted Log-Excesses. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2008, 70, 31-52.	2.2	87
5	Title is missing!. <i>Extremes</i> , 2000, 3, 207-229.	1.0	65
6	Statistics of extremes for IID data and breakthroughs in the estimation of the extreme value index: Laurens de Haan leading contributions. <i>Extremes</i> , 2008, 11, 3-34.	1.0	63
7	Semi-parametric Estimation of the Second Order Parameter in Statistics of Extremes. <i>Extremes</i> , 2002, 5, 387-414.	1.0	56
8	Generalizations of the Hill estimator — asymptotic versus finite sample behaviour. <i>Journal of Statistical Planning and Inference</i> , 2001, 93, 161-180.	0.6	50
9	A simple generalisation of the Hill estimator. <i>Computational Statistics and Data Analysis</i> , 2013, 57, 518-535.	1.2	50
10	Penultimate limiting forms in extreme value theory. <i>Annals of the Institute of Statistical Mathematics</i> , 1984, 36, 71-85.	0.8	49
11	Reduced-Bias Tail Index Estimators Under a Third-Order Framework. <i>Communications in Statistics - Theory and Methods</i> , 2009, 38, 1019-1040.	1.0	49
12	Bias reduction and explicit semi-parametric estimation of the tail index. <i>Journal of Statistical Planning and Inference</i> , 2004, 124, 361-378.	0.6	41
13	A new class of estimators of a —scale—second order parameter. <i>Extremes</i> , 2007, 9, 193-211.	1.0	39
14	Mixed moment estimator and location invariant alternatives. <i>Extremes</i> , 2009, 12, 149-185.	1.0	38
15	Approximation by Penultimate Extreme Value Distributions. <i>Extremes</i> , 2000, 2, 71-85.	1.0	37
16	Adaptive estimation of heavy right tails: resampling-based methods in action. <i>Extremes</i> , 2012, 15, 463-489.	1.0	36
17	A simple second-order reduced bias™ tail index estimator. <i>Journal of Statistical Computation and Simulation</i> , 2007, 77, 487-502.	1.2	35
18	Extreme value Birnbaum—Saunders regression models applied to environmental data. <i>Stochastic Environmental Research and Risk Assessment</i> , 2016, 30, 1045-1058.	4.0	35

#	ARTICLE	IF	CITATIONS
19	Bias reduction of a tail index estimator through an external estimation of the second-order parameter. <i>Statistics</i> , 2004, 38, 497-510.	0.6	29
20	A class of asymptotically unbiased semi-parametric estimators of the tail index. <i>Test</i> , 2002, 11, 345-364.	1.1	28
21	Improved reduced-bias tail index and quantile estimators. <i>Journal of Statistical Planning and Inference</i> , 2008, 138, 1851-1870.	0.6	28
22	A note on the asymptotic variance at optimal levels of a bias-corrected Hill estimator. <i>Statistics and Probability Letters</i> , 2009, 79, 295-303.	0.7	25
23	Adaptive PORTâ€™MVRB estimation: an empirical comparison of two heuristic algorithms. <i>Journal of Statistical Computation and Simulation</i> , 2013, 83, 1129-1144.	1.2	25
24	Tail fitting for truncated and non-truncated Pareto-type distributions. <i>Extremes</i> , 2016, 19, 429-462.	1.0	25
25	Asymptotically best linear unbiased tail estimators under a second-order regular variation condition. <i>Journal of Statistical Planning and Inference</i> , 2005, 134, 409-433.	0.6	24
26	PORT Hill and Moment Estimators for Heavy-Tailed Models. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2008, 37, 1281-1306.	1.2	23
27	Semi-parametric tail inference through probability-weighted moments. <i>Journal of Statistical Planning and Inference</i> , 2011, 141, 937-950.	0.6	23
28	Mean-of-order p reduced-bias extreme value index estimation under a third-order framework. <i>Extremes</i> , 2016, 19, 561-589.	1.0	22
29	Subsampling techniques and the Jackknife methodology in the estimation of the extremal index. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 2022-2041.	1.2	20
30	Bias reduction in risk modelling: Semi-parametric quantile estimation. <i>Test</i> , 2006, 15, 375-396.	1.1	19
31	Reduced-bias tail index estimation and the jackknife methodology. <i>Statistica Neerlandica</i> , 2007, 61, 243-270.	1.6	19
32	Tail index and second-order parametersâ€™ semi-parametric estimation based on the log-excesses. <i>Journal of Statistical Computation and Simulation</i> , 2010, 80, 653-666.	1.2	18
33	An I-Dimensional Limiting Distribution Function of Largest Values and Its Relevance to the Statistical Theory of Extremes. , 1981, , 389-410.		18
34	Statistical choice of extremal models for complete and censored data. <i>Journal of Hydrology</i> , 1985, 77, 77-87.	5.4	16
35	Modeling Extreme Events: Sample Fraction Adaptive Choice in Parameter Estimation. <i>Journal of Statistical Theory and Practice</i> , 2015, 9, 184-199.	0.5	16
36	Statistical choice of extreme value domains of attraction â€™ a comparative analysis. <i>Communications in Statistics - Theory and Methods</i> , 1996, 25, 789-811.	1.0	15

#	ARTICLE	IF	CITATIONS
37	Revisiting the Role of the Jackknife Methodology in the Estimation of a Positive Tail Index. Communications in Statistics - Theory and Methods, 2005, 34, 319-335.	1.0	14
38	Semi-parametric second-order reduced-bias high quantile estimation. Test, 2009, 18, 392-413.	1.1	14
39	Asymptotic comparison at optimal levels of reduced-bias extreme value index estimators. Statistica Neerlandica, 2011, 65, 462-488.	1.6	14
40	Semi-Parametric Probability-Weighted Moments Estimation Revisited. Methodology and Computing in Applied Probability, 2014, 16, 1-29.	1.2	14
41	Asymptotic comparison of the mixed moment and classical extreme value index estimators. Statistics and Probability Letters, 2008, 78, 643-653.	0.7	13
42	Reduced-Bias Location-Invariant Extreme Value Index Estimation: A Simulation Study. Communications in Statistics Part B: Simulation and Computation, 2011, 40, 424-447.	1.2	13
43	Adaptive Reduced-Bias Tail Index and VaR Estimation via the Bootstrap Methodology. Communications in Statistics - Theory and Methods, 2011, 40, 2946-2968.	1.0	13
44	A computational study of a quasi-PORT methodology for VaR based on second-order reduced-bias estimation. Journal of Statistical Computation and Simulation, 2012, 82, 587-602.	1.2	12
45	New Reduced-bias Estimators of a Positive Extreme Value Index. Communications in Statistics Part B: Simulation and Computation, 2016, 45, 833-862.	1.2	12
46	Joint exceedances of the ARCH process. Journal of Applied Probability, 2004, 41, 919-926.	0.7	12
47	The extreme value Birnbaum-Saunders model, its moments and an application in biometry. Biometrical Letters, 2012, 49, 81-94.	0.2	11
48	Generalized Jackknife-Based Estimators for Univariate Extreme-Value Modeling. Communications in Statistics - Theory and Methods, 2013, 42, 1227-1245.	1.0	11
49	Penultimate Behaviour of the Extremes. , 1994, , 403-418.		11
50	Two Test Statistics for Choice of Univariate Extreme Models. , 1984, , 651-668.		11
51	A new partially reduced-bias mean-of-order $\alpha$ class of extreme value index estimators. Computational Statistics and Data Analysis. 2015. 82. 223-237.	1.2	9
52	Bias reduction in the estimation of a shape second-order parameter of a heavy-tailed model. Journal of Statistical Computation and Simulation, 2015, 85, 3405-3419.	1.2	9
53	Some results on the behaviour of hill's estimator. Journal of Statistical Computation and Simulation, 1999, 63, 283-297.	1.2	8
54	A Semi-parametric Estimator of a Shape Second-Order Parameter. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2014, , 137-144.	0.2	8

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55	How Can Non-invariant Statistics Work in Our Benefit in the Semi-parametric Estimation of Parameters of Rare Events. Communications in Statistics Part B: Simulation and Computation, 2003, 32, 1005-1028.	1.2	7
56	A heuristic adaptive choice of the threshold for bias-corrected Hill estimators. Journal of Statistical Computation and Simulation, 2008, 78, 133-150.	1.2	7
57	A location-invariant probability weighted moment estimation of the Extreme Value Index. International Journal of Computer Mathematics, 2016, 93, 676-695.	1.8	7
58	The total median statistic to monitor contaminated normal data. Quality Technology and Quantitative Management, 2016, 13, 78-87.	1.9	7
59	Comparison of Extremal Models through Statistical Choice in Multidimensional Backgrounds. Lecture Notes in Statistics, 1989, , 191-203.	0.2	7
60	Comparison at optimal levels of classical tail index estimators: a challenge for reduced-bias estimation?. Discussiones Mathematicae Probability and Statistics, 2010, 30, 35.	0.1	7
61	Generalized Gumbel and likelihood ratio test statistics in the multivariate GEV model. Computational Statistics and Data Analysis, 1989, 7, 259-267.	1.2	6
62	Censoring estimators of a positive tail index. Statistics and Probability Letters, 2003, 65, 147-159.	0.7	6
63	Revisiting the Maximum Likelihood Estimation of a Positive Extreme Value Index. Journal of Statistical Theory and Practice, 2015, 9, 200-218.	0.5	6
64	On the comparison of several classical estimators of the extreme value index. Communications in Statistics - Theory and Methods, 2022, 51, 179-196.	1.0	6
65	Lehmer's mean-of-order- $p$ extreme value index estimation: a simulation study and applications. Journal of Applied Statistics, 2020, 47, 2825-2845.	1.3	6
66	Concomitants in a Multidimensional Extreme Model. , 1984, , 353-364.		6
67	The total median in statistical quality control. Applied Stochastic Models in Business and Industry, 2004, 20, 339-353.	1.5	5
68	Tail index estimation for heavy tails: accommodation of bias in the excesses over a high threshold. Extremes, 2008, 11, 303-328.	1.0	5
69	BOX-COX TRANSFORMATIONS AND ROBUST CONTROL CHARTS IN SPC. , 2006, , .		5
70	Penultimate versus ultimate in statistical theory of extremes a simulation study. Computational Statistics and Data Analysis, 1986, 4, 257-267.	1.2	4
71	Maximum likelihood revisited under a semi-parametric context - estimation of the tail index. Journal of Statistical Computation and Simulation, 2003, 73, 285-301.	1.2	4
72	Uniformity of offsprings from uniform and non-uniform parents. , 2009, , .		4

#	ARTICLE	IF	CITATIONS
73	A reduced bias estimator of a $\tilde{\text{scale}}^{\text{TM}}$ second order parameter. , 2012, , .		4
74	Location-invariant reduced-bias tail index estimation under a third-order framework. Journal of Statistical Theory and Practice, 2018, 12, 206-230.	0.5	4
75	Averages of Hill estimators. Test, 2004, 13, 113-128.	1.1	3
76	A semi-parameter estimator of a $\tilde{\text{scale}}$ ; second order parameter based upon the log-excesses. , 2008, , .		3
77	Estimation of a Scale Second-Order Parameter Related to the PORT Methodology. Journal of Statistical Theory and Practice, 2015, 9, 571-599.	0.5	3
78	Competitive estimation of the extreme value index. Statistics and Probability Letters, 2016, 117, 128-135.	0.7	3
79	Acceptance Sampling. , 2011, , 5-7.		3
80	An asymptotically unbiased moment estimator of a negative extreme value index. Discussiones Mathematicae Probability and Statistics, 2010, 30, 5.	0.1	3
81	Concomitants and linear estimators in an $i$ -dimensional extremal model. Trabajos De Estadística Y De Investigación Operativa, 1985, 36, 129-140.	0.1	2
82	Comparison of sampling plans by variables using the bootstrap and Monte Carlo simulations. , 2014, , .		2
83	Corrected-Hill versus partially reduced-bias value-at-risk estimation. Communications in Statistics Part B: Simulation and Computation, 2020, 49, 867-885.	1.2	2
84	Reduced-bias and partially reduced-bias mean-of-order- $p$ value-at-risk estimation: a Monte-Carlo comparison and an application. Journal of Statistical Computation and Simulation, 2020, 90, 1735-1752.	1.2	2
85	Minimum-variance reduced-bias estimation of the extreme value index: A theoretical and empirical study. Computational and Mathematical Methods, 2020, 2, e1101.	0.8	2
86	The MOP EVI-Estimator Revisited. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2014, , 163-175.	0.2	2
87	Adaptive PORT-MVRB Estimation of the Extreme Value Index. , 2013, , 117-125.		2
88	Asymptotic Comparison at Optimal Levels of Minimum-Variance Reduced-Bias Tail-Index Estimators. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2013, , 83-91.	0.2	2
89	Non-regular Frameworks and the Mean-of-Order $p$ Extreme Value Index Estimation. Journal of Statistical Theory and Practice, 2022, 16, .	0.5	2
90	The Use of Generalized Means in the Estimation of the Weibull Tail Coefficient. Computational and Mathematical Methods, 2022, 2022, 1-12.	0.8	2

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91	Finite sample behaviour of the mixed moment estimator in dependent frameworks. , 2009, , .		1
92	Asymptotic Distribution of an Extreme Value Index Estimator Based on the Scaled Log-spacings. , 2011, , .		1
93	Comparison of asymptotically unbiased extreme value index estimators: A Monte Carlo simulation study. , 2014, , .		1
94	Penultimate Approximations in Statistics of Extremes and Reliability of Large Coherent Systems. Methodology and Computing in Applied Probability, 2015, 17, 189-206.	1.2	1
95	Tail Behaviour An Empirical Study. , 2008, , 195-207.		1
96	A Mean-of-Order- $p$ Class of Value-at-Risk Estimators. Springer Proceedings in Mathematics and Statistics, 2015, , 305-320.	0.2	1
97	Large Claims &#X2014; Extreme Value Models. , 1986, , 301-323.		1
98	A Note on the Port Methodology in the Estimation of a Shape Second-Order Parameter. , 2013, , 127-137.		1
99	A Class of Semi-parametric Probability Weighted Moment Estimators. , 2013, , 139-147.		1
100	A Note on Robust Estimation of the Extremal Index. Springer Proceedings in Mathematics and Statistics, 2020, , 213-225.	0.2	1
101	Statistical Quality Control. , 2011, , 1459-1463.		0
102	Extreme nitriding limits in aluminium extrusion. International Journal of Mathematical Modelling and Numerical Optimisation, 2011, 2, 342.	0.2	0
103	Modeling extreme events: Sample fraction adaptive choice in parameter estimation. , 2012, , .		0
104	A non-parametric double-bootstrap method for an adaptive MOP EVI-estimation. , 2012, , .		0
105	Reliability Control of Complex Systems Through Penultimate Approximations. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2013, 46, 916-921.	0.4	0
106	On the selection of the tuning parameter of a moment estimator of the extreme value index. , 2013, , .		0
107	An interview with Ivette Gomes. Extremes, 2015, 18, 563-583.	1.0	0
108	Further results on order statistics and products of functions of independent generalized beta random variables. AIP Conference Proceedings, 2015, , .	0.4	0

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109	Reduced bias Hill estimators. AIP Conference Proceedings, 2016, , .	0.4	0
110	Design of sampling plans for sensory evaluation. AIP Conference Proceedings, 2018, , .	0.4	0
111	Acceptance-Sampling Plans for Reducing the Risk Associated with Chemical Compounds. Contributions To Statistics, 2018, , 99-111.	0.2	0
112	Discussion of "Birnbaum-Saunders distribution: A review of models, analysis, and applications" and a novel financial extreme value data analytics from natural disasters. Applied Stochastic Models in Business and Industry, 2019, 35, 90-95.	1.5	0
113	Adaptive Choice of Thresholds and the Bootstrap Methodology: An Empirical Study. , 2013, , 203-211.		0
114	Peaks Over Random Threshold Asymptotically Best Linear Estimation of the Extreme Value Index. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2014, , 145-153.	0.2	0
115	The Latest Advances on the Hill Estimator and Its Modifications. Springer Proceedings in Mathematics and Statistics, 2014, , 323-333.	0.2	0
116	Resampling Methodologies in the Field of Statistics of Univariate Extremes. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2014, , 29-40.	0.2	0
117	Multivariate Extremal Models Under Non-Classical Situations. , 1987, , 1-9.		0
118	Resampling-Based Methodologies in Statistics of Extremes: Environmental and Financial Applications. CIM Series in Mathematical Sciences, 2015, , 163-181.	0.4	0
119	Improving Asymptotically Unbiased Extreme Value Index Estimation. Contributions To Statistics, 2018, , 155-163.	0.2	0
120	Box-Cox Transformations and Bias Reduction in Extreme Value Theory. Computational and Mathematical Methods, 2022, 2022, 1-15.	0.8	0