Laurens de Haan

List of Publications by Year
in descending order

37 papers	1,808 citations	304743 22 h-index	345221 36 g-index
37 all docs	37 docs citations	37 times ranked	781 citing authors

#	Article	IF	Citations
1	Stationary max-stable fields associated to negative definite functions. Annals of Probability, 2009, 37, .	1.8	263
2	Sea and Wind: Multivariate Extremes at Work. Extremes, 1998, 1, 7-45.	1.0	153
3	On the block maxima method in extreme value theory: PWM estimators. Annals of Statistics, 2015, 43, .	2.6	121
4	Bivariate tail estimation: dependence in asymptotic independence. Bernoulli, 2004, 10, 251.	1.3	115
5	On maximum likelihood estimation of the extreme value index. Annals of Applied Probability, 2004, 14, 1179.	1.3	94
6	Spatial extremes: Models for the stationary case. Annals of Statistics, 2006, 34, 146.	2.6	88
7	Tail Index Estimation for Heavy-Tailed Models: Accommodation of Bias in Weighted Log-Excesses. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2008, 70, 31-52.	2.2	87
8	Nonparametric estimation of the spectral measure of an extreme value distribution. Annals of Statistics, 2001, 29, 1401.	2.6	79
9	The generalized Pareto process; with a view towards application and simulation. Bernoulli, 2014, 20, .	1.3	72
10	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
11	Statistics of Heteroscedastic Extremes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 31-51.	2.2	68
12	On convergence toward an extreme value distribution in C[0,1]. Annals of Probability, 2001, 29, 467.	1.8	59
13	On the estimation of high quantiles. Journal of Statistical Planning and Inference, 1993, 35, 1-13.	0.6	57
14	Semi-parametric Estimation of the Second Order Parameter in Statistics of Extremes. Extremes, 2002, 5, 387-414.	1.0	56
15	Weighted approximations of tail copula processes with application to testing the bivariate extreme value condition. Annals of Statistics, 2006, 34, 1987.	2.6	50
16	Approximations to the tail empirical distribution function with application to testing extreme value conditions. Journal of Statistical Planning and Inference, 2006, 136, 3498-3538.	0.6	48
17	Estimating the probability of a rare event. Annals of Statistics, 1999, 27, 732.	2.6	41
18	Mixed moment estimator and location invariant alternatives. Extremes, 2009, 12, 149-185.	1.0	38

#	Article	IF	Citations
19	Bias correction in extreme value statistics with index around zero. Extremes, 2013, 16, 173-201.	1.0	33
20	Adapting extreme value statistics to financial time series: dealing with bias and serial dependence. Finance and Stochastics, 2016, 20, 321-354.	1.1	33
21	Bias correction in multivariate extremes. Annals of Statistics, 2015, 43, .	2.6	29
22	Parametric tail copula estimation and model testing. Journal of Multivariate Analysis, 2008, 99, 1260-1275.	1.0	28
23	A test procedure for detecting super-heavy tails. Journal of Statistical Planning and Inference, 2009, 139, 213-227.	0.6	23
24	On tail trend detection: modeling relative risk. Extremes, 2015, 18, 141-178.	1.0	17
25	On large deviation for extremes. Statistics and Probability Letters, 2003, 64, 51-62.	0.7	15
26	Estimating extreme bivariate quantile regions. Extremes, 2013, 16, 121-145.	1.0	13
27	Extreme residual dependence for random vectors and processes. Advances in Applied Probability, 2011, 43, 217-242.	0.7	12
28	Weak consistency of extreme value estimators in C[0,1]. Annals of Statistics, 2003, 31, 1996.	2.6	11
29	Exceedance probability of the integral of a stochastic process. Journal of Multivariate Analysis, 2012, 105, 241-257.	1.0	11
30	On Bahadur's representation of sample quantiles. Annals of the Institute of Statistical Mathematics, 1979, 31, 299-308.	0.8	10
31	Estimating failure probabilities. Bernoulli, 2015, 21, .	1.3	4
32	Discussion of â€œCopulas: Tales and factsâ€, by Thomas Mikosch. Extremes, 2006, 9, 21-22.	1.0	3
33	The expected payoff to Internet auctions. Extremes, 2009, 12, 219-238.	1.0	3
34	Convergence of heteroscedastic extremes. Statistics and Probability Letters, 2015, 101, 38-39.	0.7	2
35	Extreme value estimation for discretely sampled continuous processes. Extremes, 2018, 21, 533-550.	1.0	2
36	The number of active bidders in internet auctions. Journal of Economic Theory, 2013, 148, 1726-1736.	1.1	1

#	Article	IF	Citations
37	A class of distribution functions with less bias in extreme value estimation. Statistics and Probability Letters, 2006, 76, 1617-1624.	0.7	0