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	Extreme value estimation for discretely sampled continuous processes. Extremes, 2018, 21, 533-550.	1.0	2
2	Statistics of Heteroscedastic Extremes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 31-51.	2.2	68
3	Adapting extreme value statistics to financial time series: dealing with bias and serial dependence. Finance and Stochastics, 2016, 20, 321-354.	1.1	33
4	Estimating failure probabilities. Bernoulli, 2015, 21, .	1.3	4
5	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
6	On tail trend detection: modeling relative risk. Extremes, 2015, 18, 141-178.	1.0	17
7	Convergence of heteroscedastic extremes. Statistics and Probability Letters, 2015, 101, 38-39.	0.7	2
8	On the block maxima method in extreme value theory: PWM estimators. Annals of Statistics, 2015, 43, .	2.6	121
9	Bias correction in multivariate extremes. Annals of Statistics, 2015, 43, .	2.6	29
10	The generalized Pareto process; with a view towards application and simulation. Bernoulli, 2014, 20, .	1.3	72
11	The number of active bidders in internet auctions. Journal of Economic Theory, 2013, 148, 1726-1736.	1.1	1
12	Estimating extreme bivariate quantile regions. Extremes, 2013, 16, 121-145.	1.0	13
13	Bias correction in extreme value statistics with index around zero. Extremes, 2013, 16, 173-201.	1.0	33
14	Exceedance probability of the integral of a stochastic process. Journal of Multivariate Analysis, 2012, 105, 241-257.	1.0	11
15	Extreme residual dependence for random vectors and processes. Advances in Applied Probability, 2011, 43, 217-242.	0.7	12
16	Stationary max-stable fields associated to negative definite functions. Annals of Probability, 2009, 37, .	1.8	263
17	Mixed moment estimator and location invariant alternatives. Extremes, 2009, 12, 149-185.	1.0	38
18	The expected payoff to Internet auctions. Extremes, 2009, 12, 219-238.	1.0	3

#	ARTICLE	IF	CITATIONS
19	A test procedure for detecting super-heavy tails. Journal of Statistical Planning and Inference, 2009, 139, 213-227.	0.6	23
20	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
21	Parametric tail copula estimation and model testing. Journal of Multivariate Analysis, 2008, 99, 1260-1275.	1.0	28
22	Weighted approximations of tail copula processes with application to testing the bivariate extreme value condition. Annals of Statistics, 2006, 34, 1987.	2.6	50
23	Spatial extremes: Models for the stationary case. Annals of Statistics, 2006, 34, 146.	2.6	88
24	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
25	A class of distribution functions with less bias in extreme value estimation. Statistics and Probability Letters, 2006, 76, 1617-1624.	0.7	0
26	Discussion of â€œCopulas: Tales and factsâ€ by Thomas Mikosch. Extremes, 2006, 9, 21-22.	1.0	3
27	On maximum likelihood estimation of the extreme value index. Annals of Applied Probability, 2004, 14, 1179.	1.3	94
28	Bivariate tail estimation: dependence in asymptotic independence. Bernoulli, 2004, 10, 251.	1.3	115
29	On large deviation for extremes. Statistics and Probability Letters, 2003, 64, 51-62.	0.7	15
30	Weak consistency of extreme value estimators in C[0,1]. Annals of Statistics, 2003, 31, 1996.	2.6	11
31	Semi-parametric Estimation of the Second Order Parameter in Statistics of Extremes. Extremes, 2002, 5, 387-414.	1.0	56
32	Nonparametric estimation of the spectral measure of an extreme value distribution. Annals of Statistics, 2001, 29, 1401.	2.6	79
33	On convergence toward an extreme value distribution in C[0,1]. Annals of Probability, 2001, 29, 467.	1.8	59
34	Estimating the probability of a rare event. Annals of Statistics, 1999, 27, 732.	2.6	41
35	Sea and Wind: Multivariate Extremes at Work. Extremes, 1998, 1, 7-45.	1.0	153
36	On the estimation of high quantiles. Journal of Statistical Planning and Inference, 1993, 35, 1-13.	0.6	57

#	Article	IF	Citations
37	On Bahadur's representation of sample quantiles. Annals of the Institute of Statistical Mathematics, 1979, 31, 299-308.	0.8	10