

Jan Beirlant

List of Publications by Year in descending order

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107
papers

3,308
citations

236925

25
h-index

175258

52
g-index

125
all docs

125
docs citations

125
times ranked

1823
citing authors

#	ARTICLE	IF	CITATIONS
1	Obg and Membrane Depolarization Are Part of a Microbial Bet-Hedging Strategy that Leads to Antibiotic Tolerance. <i>Molecular Cell</i> , 2015, 59, 9-21.	9.7	261
2	Tail Index Estimation, Pareto Quantile Plots Regression Diagnostics. <i>Journal of the American Statistical Association</i> , 1996, 91, 1659-1667.	3.1	151
3	Excess Functions and Estimation of the Extreme-Value Index. <i>Bernoulli</i> , 1996, 2, 293.	1.3	98
4	Actuarial statistics with generalized linear mixed models. <i>Insurance: Mathematics and Economics</i> , 2007, 40, 58-76.	1.2	65
5	A robust estimator for the tail index of Pareto-type distributions. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 6252-6268.	1.2	64
6	Tail Index Estimation, Pareto Quantile Plots, and Regression Diagnostics. <i>Journal of the American Statistical Association</i> , 1996, 91, 1659.	3.1	62
7	Estimation of the extreme-value index and generalized quantile plots. <i>Bernoulli</i> , 2005, 11, 949.	1.3	55
8	Kernel estimators for the second order parameter in extreme value statistics. <i>Journal of Statistical Planning and Inference</i> , 2010, 140, 2632-2652.	0.6	50
9	Estimating catastrophic quantile levels for heavy-tailed distributions. <i>Insurance: Mathematics and Economics</i> , 2004, 34, 517-537.	1.2	49
10	Estimation of the extreme value index and extreme quantiles under random censoring. <i>Extremes</i> , 2007, 10, 151-174.	1.0	47
11	Bias correction in hydrologic GPD based extreme value analysis by means of a slowly varying function. <i>Journal of Hydrology</i> , 2007, 338, 221-236.	5.4	45
12	The mean residual life function at great age: Applications to tail estimation. <i>Journal of Statistical Planning and Inference</i> , 1995, 45, 21-48.	0.6	41
13	Modeling large claims in non-life insurance. <i>Insurance: Mathematics and Economics</i> , 1992, 11, 17-29.	1.2	39
14	Regression with response distributions of Pareto-type. <i>Computational Statistics and Data Analysis</i> , 2003, 42, 595-619.	1.2	39
15	Local polynomial maximum likelihood estimation for Pareto-type distributions. <i>Journal of Multivariate Analysis</i> , 2004, 89, 97-118.	1.0	39
16	Second-order refined peaks-over-threshold modelling for heavy-tailed distributions. <i>Journal of Statistical Planning and Inference</i> , 2009, 139, 2800-2815.	0.6	38
17	On the asymptotic normality of the L2-error in partitioning regression estimation. <i>Journal of Statistical Planning and Inference</i> , 1998, 71, 93-107.	0.6	36
18	A goodness-of-fit statistic for Pareto-type behaviour. <i>Journal of Computational and Applied Mathematics</i> , 2006, 186, 99-116.	2.0	35

#	ARTICLE	IF	CITATIONS
19	Modelling censored losses using splicing: A global fit strategy with mixed Erlang and extreme value distributions. <i>Insurance: Mathematics and Economics</i> , 2017, 77, 65-77.	1.2	34
20	Large deviations of divergence measures on partitions. <i>Journal of Statistical Planning and Inference</i> , 2001, 93, 1-16.	0.6	31
21	Burr regression and portfolio segmentation. <i>Insurance: Mathematics and Economics</i> , 1998, 23, 231-250.	1.2	29
22	Optimal reinsurance programs. <i>Insurance: Mathematics and Economics</i> , 2003, 33, 381-403.	1.2	28
23	Improved reduced-bias tail index and quantile estimators. <i>Journal of Statistical Planning and Inference</i> , 2008, 138, 1851-1870.	0.6	28
24	On the asymptotic normality of the L1- and L2-errors in histogram density estimation. <i>Canadian Journal of Statistics</i> , 1994, 22, 309-318.	0.9	25
25	On univariate extreme value statistics and the estimation of reinsurance premiums. <i>Insurance: Mathematics and Economics</i> , 2006, 38, 441-459.	1.2	25
26	Semiparametric lower bounds for tail index estimation. <i>Journal of Statistical Planning and Inference</i> , 2006, 136, 705-729.	0.6	25
27	Tail fitting for truncated and non-truncated Pareto-type distributions. <i>Extremes</i> , 2016, 19, 429-462.	1.0	25
28	Nonparametric estimation of extreme conditional quantiles. <i>Journal of Statistical Computation and Simulation</i> , 2004, 74, 567-580.	1.2	24
29	Scoring research output using statistical quantile plotting. <i>Journal of Informetrics</i> , 2007, 1, 185-192.	2.9	24
30	Lognormal Mixed Models for Reported Claims Reserves. <i>North American Actuarial Journal</i> , 2006, 10, 30-48.	1.4	23
31	A new estimation method for Weibull-type tails based on the mean excess function. <i>Journal of Statistical Planning and Inference</i> , 2009, 139, 1905-1920.	0.6	23
32	The empirical distribution function and strong laws for functions of order statistics of uniform spacings. <i>Journal of Multivariate Analysis</i> , 1985, 16, 300-317.	1.0	22
33	Statistics for Modeling Heavy Tailed Distributions in Geology: Part I. Methodology. <i>Mathematical Geosciences</i> , 1999, 31, 391-410.	0.9	22
34	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
35	Bias-corrected estimation of stable tail dependence function. <i>Journal of Multivariate Analysis</i> , 2016, 143, 453-466.	1.0	22
36	Issues in Claims Reserving and Credibility: A Semiparametric Approach With Mixed Models. <i>Journal of Risk and Insurance</i> , 2008, 75, 643-676.	1.6	21

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37	Estimating the maximum possible earthquake magnitude using extreme value methodology: the Groningen case. <i>Natural Hazards</i> , 2019, 98, 1091-1113.	3.4	21
38	Asymptotic Normality of Hill's Estimator. <i>Lecture Notes in Statistics</i> , 1989, , 148-155.	0.2	18
39	On the approximation of P^* and Q^* plot processes by brownian bridges. <i>Statistics and Probability Letters</i> , 1990, 9, 241-251.	0.7	18
40	Confidence bounds for discounted loss reserves. <i>Insurance: Mathematics and Economics</i> , 2003, 33, 297-316.	1.2	17
41	Peaks-Over-Threshold Modeling Under Random Censoring. <i>Communications in Statistics - Theory and Methods</i> , 2010, 39, 1158-1179.	1.0	17
42	Bootstrap confidence intervals for tail indices. <i>Computational Statistics and Data Analysis</i> , 1998, 26, 259-277.	1.2	16
43	Pareto Index Estimation Under Moderate Right Censoring. <i>Scandinavian Actuarial Journal</i> , 2001, 2001, 111-125.	1.7	16
44	"Generalized Pareto Fit to the Society of Actuaries' Large Claims Database," Ana C. Cebrián, Michel Denuit, and Philippe Lambert, July 2003. <i>North American Actuarial Journal</i> , 2004, 8, 108-111.	1.4	16
45	A Statistical Analysis of Fluorescence Correlation Data. <i>Journal of Fluorescence</i> , 1999, 9, 325-331.	2.5	15
46	Heuristic Statistical Analysis of Fluorescence Fluctuation Data with Bright Spikes: Application to Ligand Binding to the Human Serotonin Receptor Expressed in Escherichia coli Cells. <i>Biological Chemistry</i> , 2001, 382, 355-361.	2.5	15
47	Generalized Kernel Estimators for the Weibull-Tail Coefficient. <i>Communications in Statistics - Theory and Methods</i> , 2010, 39, 3695-3716.	1.0	15
48	Bias reduced tail estimation for censored Pareto type distributions. <i>Statistics and Probability Letters</i> , 2016, 109, 78-88.	0.7	15
49	Strong and weak approximations of k -spacings processes. <i>Zeitschrift für Wahrscheinlichkeitstheorie Und Verwandte Gebiete</i> , 1984, 66, 461-484.	0.8	14
50	Limit distributions for compounded sums of extreme order statistics. <i>Journal of Applied Probability</i> , 1992, 29, 557-574.	0.7	14
51	Statistical Variability Of Heat Penetration Parameters in Relation to Process Design. <i>Journal of Food Science</i> , 2000, 65, 685-693.	3.1	14
52	Asymptotics for the Hirsch Index. <i>Scandinavian Journal of Statistics</i> , 2010, 37, 355-364.	1.4	14
53	Bias-reduced estimators for bivariate tail modelling. <i>Insurance: Mathematics and Economics</i> , 2011, 49, 18-26.	1.2	14
54	Limit distributions for compounded sums of extreme order statistics. <i>Journal of Applied Probability</i> , 1992, 29, 557-574.	0.7	13

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55	Statistical risk evaluation applied to (Belgian) car insurance. Insurance: Mathematics and Economics, 1992, 10, 289-302.	1.2	13
56	The magnitude of a market crash can be predicted. Journal of Banking and Finance, 2006, 30, 453-462.	2.9	13
57	Fitting tails affected by truncation. Electronic Journal of Statistics, 2017, 11, .	0.7	13
58	Extreme value analysis of diamond-size distributions. Mathematical Geosciences, 1996, 28, 25-43.	0.9	12
59	On piecewise linear density estimators. Statistica Neerlandica, 1999, 53, 287-308.	1.6	12
60	Some comments on the estimation of a dependence index in bivariate extreme value statistics. Statistics and Probability Letters, 2002, 60, 265-278.	0.7	12
61	Quality Assessment of Pesticide Data Using Extreme Value Methodology. Journal of Applied Sciences, 2005, 5, 1092-1102.	0.3	12
62	On the impossibility of estimating densities in the extreme tail. Statistics and Probability Letters, 1999, 43, 57-64.	0.7	11
63	GENERALIZING THE LOG-MOYAL DISTRIBUTION AND REGRESSION MODELS FOR HEAVY-TAILED LOSS DATA. ASTIN Bulletin, 2021, 51, 57-99.	1.0	10
64	On the lerror in histogram density estimation: The multidimensional case. Journal of Nonparametric Statistics, 1998, 9, 197-216.	0.9	9
65	Goodness-of-fit analysis for multivariate normality based on generalized quantiles. Computational Statistics and Data Analysis, 1999, 30, 119-142.	1.2	9
66	Joint modelling of daily maximum wind strengths through the Multivariate Burrâ€“Gamma distribution. Journal of Wind Engineering and Industrial Aerodynamics, 2004, 92, 1025-1037.	3.9	9
67	On the distribution of discounted loss reserves using generalized linear models. Scandinavian Actuarial Journal, 2005, 2005, 25-45.	1.7	9
68	Extremes in Non-Life Insurance. , 1994, , 489-510.		9
69	Statistics for Modeling Heavy Tailed Distributions in Geology: Part II. Applications. Mathematical Geosciences, 1999, 31, 411-434.	0.9	8
70	Complete statistical ranking of populations, with tables and applications. Journal of Computational and Applied Mathematics, 1982, 8, 187-201.	2.0	7
71	The problem of stability in insurance mathematics. Insurance: Mathematics and Economics, 1987, 6, 179-188.	1.2	7
72	Bahadur-Kiefer theorems for the product-limit process. Journal of Multivariate Analysis, 1990, 35, 276-294.	1.0	7

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73	Penalized bias reduction in extreme value estimation for censored Pareto-type data, and long-tailed insurance applications. Insurance: Mathematics and Economics, 2018, 78, 114-122.	1.2	7
74	Fitting Nonstationary Cox Processes: An Application to Fire Insurance Data. North American Actuarial Journal, 2021, 25, 135-162.	1.4	7
75	Quasi-Likelihood Estimation of Benchmark Rates for Excess of Loss Reinsurance Programs. ASTIN Bulletin, 2009, 39, 429-452.	1.0	6
76	Combined tail estimation using censored data and expert information. Scandinavian Actuarial Journal, 2020, 2020, 503-525.	1.7	6
77	On functions bounding the empirical distribution of uniform spacings. Zeitschrift für Wahrscheinlichkeitstheorie Und Verwandte Gebiete, 1982, 61, 417-430.	0.8	5
78	Long run proportional hazards models of random censorship. Journal of Statistical Planning and Inference, 1992, 32, 25-44.	0.6	5
79	Mandelbrot's Extremism. SSRN Electronic Journal, 2004, , .	0.4	5
80	Ridge regression estimators for the extreme value index. Extremes, 2019, 22, 271-292.	1.0	5
81	Estimation of the extreme value index in a censorship framework: Asymptotic and finite sample behavior. Journal of Statistical Planning and Inference, 2019, 202, 31-56.	0.6	5
82	Nonparametric Estimation of Conditional Quantiles. SSRN Electronic Journal, 2005, , .	0.4	4
83	Threshold selection and trimming in extremes. Extremes, 2020, 23, 629-665.	1.0	4
84	Center-outward quantiles and the measurement of multivariate risk. Insurance: Mathematics and Economics, 2020, 95, 79-100.	1.2	4
85	Divergence-type errors of smooth Barron-type density estimators. Test, 2002, 11, 191-217.	1.1	3
86	Confidence intervals for extreme Pareto-type quantiles. Scandinavian Journal of Statistics, 2020, 47, 36-55.	1.4	3
87	Asymptotics for the Hirsch Index. SSRN Electronic Journal, 0, , .	0.4	3
88	Estimating the Maximum Possible Earthquake Magnitude Using Extreme Value Methodology: The Groningen Case. SSRN Electronic Journal, 0, , .	0.4	2
89	Trimmed extreme value estimators for censored heavy-tailed data. Electronic Journal of Statistics, 2021, 15, .	0.7	2
90	TEMPERED PARETO-TYPE MODELLING USING WEIBULL DISTRIBUTIONS. ASTIN Bulletin, 2021, 51, 509-538.	1.0	2

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91	A new class of copula regression models for modelling multivariate heavy-tailed data. Insurance: Mathematics and Economics, 2022, 104, 243-261.	1.2	2
92	A note on Bahadur-Kiefer-type expansions for the inverse empirical Laplace transform. Statistics and Probability Letters, 1992, 15, 305-311.	0.7	1
93	Maximal type test statistics based on conditional processes. Journal of Statistical Planning and Inference, 1996, 53, 1-19.	0.6	1
94	Statistics of Multivariate Extremes. Wiley Series in Probability and Statistics, 2005, , 297-368.	0.0	1
95	â€œA Bayesian Generalized Linear Model for the Bornhuetter-Ferguson Method of Claims Reserving,â€R. J. Verrall, July 2004. North American Actuarial Journal, 2005, 9, 130-142.	1.4	1
96	Hunting for Black Swans in the European Banking Sector Using Extreme Value Analysis. Springer Proceedings in Mathematics and Statistics, 2016, , 147-166.	0.2	1
97	Why Extreme Value Theory?. Wiley Series in Probability and Statistics, 2005, , 1-43.	0.0	0
98	Extremes of Stationary Time Series. Wiley Series in Probability and Statistics, 2005, , 369-428.	0.0	0
99	Bayesian Methodology in Extreme Value Statistics. Wiley Series in Probability and Statistics, 2005, , 429-459.	0.0	0
100	The Probabilistic Side of Extreme Value Theory. Wiley Series in Probability and Statistics, 2005, , 45-82.	0.0	0
101	Away from the Maximum. Wiley Series in Probability and Statistics, 2005, , 83-98.	0.0	0
102	Tail Estimation under Pareto-Type Models. Wiley Series in Probability and Statistics, 2005, , 99-129.	0.0	0
103	Tail Estimation for All Domains of Attraction. Wiley Series in Probability and Statistics, 2005, , 131-175.	0.0	0
104	Multivariate Extreme Value Theory. Wiley Series in Probability and Statistics, 2005, , 251-295.	0.0	0
105	Estimation of the Bias of the Maximum Likelihood Estimators in an Extreme Value Context. Communications in Statistics - Theory and Methods, 2011, 40, 3959-3971.	1.0	0
106	Modeling Censored Losses Using Splicing: A Global Fit Strategy with Mixed Erlang and Extreme Value Distributions. SSRN Electronic Journal, 2016, , .	0.4	0
107	A non-linear mixed model approach for excess of loss benchmark rating. European Actuarial Journal, 2017, 7, 109-132.	1.1	0