Jan Beirlant

List of Publications by Year
in descending order

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	A new class of copula regression models for modelling multivariate heavy-tailed data. Insurance: Mathematics and Economics, 2022, 104, 243-261.	1.2	2
2	Fitting Nonstationary Cox Processes: An Application to Fire Insurance Data. North American Actuarial Journal, 2021, 25, 135-162.	1.4	7
3	Trimmed extreme value estimators for censored heavy-tailed data. Electronic Journal of Statistics, 2021, 15, .	0.7	2
4	TEMPERED PARETO-TYPE MODELLING USING WEIBULL DISTRIBUTIONS. ASTIN Bulletin, 2021, 51, 509-538.	1.0	2
5	GENERALIZING THE LOG-MOYAL DISTRIBUTION AND REGRESSION MODELS FOR HEAVY-TAILED LOSS DATA. ASTIN Bulletin, 2021, 51, 57-99.	1.0	10
6	Confidence intervals for extreme Pareto–type quantiles. Scandinavian Journal of Statistics, 2020, 47, 36-55.	1.4	3
7	Combined tail estimation using censored data and expert information. Scandinavian Actuarial Journal, 2020, 2020, 503-525.	1.7	6
8	Threshold selection and trimming in extremes. Extremes, 2020, 23, 629-665.	1.0	4
9	Center-outward quantiles and the measurement of multivariate risk. Insurance: Mathematics and Economics, 2020, 95, 79-100.	1.2	4
10	Estimating the maximum possible earthquake magnitude using extreme value methodology: the Groningen case. Natural Hazards, 2019, 98, 1091-1113.	3.4	21
11	Ridge regression estimators for the extreme value index. Extremes, 2019, 22, 271-292.	1.0	5
12	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
13	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
14	A non-linear mixed model approach for excess of loss benchmark rating. European Actuarial Journal, 2017, 7, 109-132.	1.1	0
15	Modelling censored losses using splicing: A global fit strategy with mixed Erlang and extreme value distributions. Insurance: Mathematics and Economics, 2017, 77, 65-77.	1.2	34
16	Fitting tails affected by truncation. Electronic Journal of Statistics, 2017, 11, .	0.7	13
17	Modeling Censored Losses Using Splicing: A Global Fit Strategy with Mixed Erlang and Extreme Value Distributions. SSRN Electronic Journal, 2016, , .	0.4	0
18	Mean-of-order p reduced-bias extreme value index estimation under a third-order framework. Extremes, 2016, 19, 561-589.	1.0	22

#	ARTICLE	IF	CITATIONS
19	Tail fitting for truncated and non-truncated Pareto-type distributions. Extremes, 2016, 19, 429-462.	1.0	25
20	Bias reduced tail estimation for censored Pareto type distributions. Statistics and Probability Letters, 2016, 109, 78-88.	0.7	15
21	Bias-corrected estimation of stable tail dependence function. Journal of Multivariate Analysis, 2016, 143, 453-466.	1.0	22
22	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
23	Obg and Membrane Depolarization Are Part of a Microbial Bet-Hedging Strategy that Leads to Antibiotic Tolerance. Molecular Cell, 2015, 59, 9-21.	9.7	261
24	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
25	Bias-reduced estimators for bivariate tail modelling. Insurance: Mathematics and Economics, 2011, 49, 18-26.	1.2	14
26	Kernel estimators for the second order parameter in extreme value statistics. Journal of Statistical Planning and Inference, 2010, 140, 2632-2652.	0.6	50
27	Asymptotics for the Hirsch Index. Scandinavian Journal of Statistics, 2010, 37, 355-364.	1.4	14
28	Peaks-Over-Threshold Modeling Under Random Censoring. Communications in Statistics - Theory and Methods, 2010, 39, 1158-1179.	1.0	17
29	Generalized Kernel Estimators for the Weibull-Tail Coefficient. Communications in Statistics - Theory and Methods, 2010, 39, 3695-3716.	1.0	15
30	Quasi-Likelihood Estimation of Benchmark Rates for Excess of Loss Reinsurance Programs. ASTIN Bulletin, 2009, 39, 429-452.	1.0	6
31	Second-order refined peaks-over-threshold modelling for heavy-tailed distributions. Journal of Statistical Planning and Inference, 2009, 139, 2800-2815.	0.6	38
32	A new estimation method for Weibull-type tails based on the mean excess function. Journal of Statistical Planning and Inference, 2009, 139, 1905-1920.	0.6	23
33	Improved reduced-bias tail index and quantile estimators. Journal of Statistical Planning and Inference, 2008, 138, 1851-1870.	0.6	28
34	Issues in Claims Reserving and Credibility: A Semiparametric Approach With Mixed Models. Journal of Risk and Insurance, 2008, 75, 643-676.	1.6	21
35	Bias correction in hydrologic GPD based extreme value analysis by means of a slowly varying function. Journal of Hydrology, 2007, 338, 221-236.	5.4	45
36	A robust estimator for the tail index of Pareto-type distributions. Computational Statistics and Data Analysis, 2007, 51, 6252-6268.	1.2	64

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37	Actuarial statistics with generalized linear mixed models. Insurance: Mathematics and Economics, 2007, 40, 58-76.	1.2	65
38	Scoring research output using statistical quantile plotting. Journal of Informetrics, 2007, 1, 185-192.	2.9	24
39	Estimation of the extreme value index and extreme quantiles under random censoring. Extremes, 2007, 10, 151-174.	1.0	47
40	Lognormal Mixed Models for Reported Claims Reserves. North American Actuarial Journal, 2006, 10, 30-48.	1.4	23
41	The magnitude of a market crash can be predicted. Journal of Banking and Finance, 2006, 30, 453-462.	2.9	13
42	On univariate extreme value statistics and the estimation of reinsurance premiums. Insurance: Mathematics and Economics, 2006, 38, 441-459.	1.2	25
43	A goodness-of-fit statistic for Pareto-type behaviour. Journal of Computational and Applied Mathematics, 2006, 186, 99-116.	2.0	35
44	Semiparametric lower bounds for tail index estimation. Journal of Statistical Planning and Inference, 2006, 136, 705-729.	0.6	25
45	Estimation of the extreme-value index and generalized quantile plots. Bernoulli, 2005, 11, 949.	1.3	55
46	Why Extreme Value Theory?. Wiley Series in Probability and Statistics, 2005, , 1-43.	0.0	0
47	Extremes of Stationary Time Series. Wiley Series in Probability and Statistics, 2005, , 369-428.	0.0	0
48	Bayesian Methodology in Extreme Value Statistics. Wiley Series in Probability and Statistics, 2005, , 429-459.	0.0	0
49	The Probabilistic Side of Extreme Value Theory. Wiley Series in Probability and Statistics, 2005, , 45-82.	0.0	0
50	Away from the Maximum. Wiley Series in Probability and Statistics, 2005, , 83-98.	0.0	0
51	Tail Estimation under Pareto-Type Models. Wiley Series in Probability and Statistics, 2005, , 99-129.	0.0	0
52	Tail Estimation for All Domains of Attraction. Wiley Series in Probability and Statistics, 2005, , 131-175.	0.0	0
53	Multivariate Extreme Value Theory. Wiley Series in Probability and Statistics, 2005, , 251-295.	0.0	0
54	Statistics of Multivariate Extremes. Wiley Series in Probability and Statistics, 2005, , 297-368.	0.0	1

#	ARTICLE	IF	CITATIONS
55	Nonparametric Estimation of Conditional Quantiles. SSRN Electronic Journal, 2005, , .	0.4	4
56	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
57	On the distribution of discounted loss reserves using generalized linear models. Scandinavian Actuarial Journal, 2005, 2005, 25-45.	1.7	9
58	Quality Assessment of Pedochemical Data Using Extreme Value Methodology. Journal of Applied Sciences, 2005, 5, 1092-1102.	0.3	12
59	Mandelbrot's Extremism. SSRN Electronic Journal, 2004, , .	0.4	5
60	â€œGeneralized Pareto Fit to the Society of Actuariesâ€™ Large Claims Database,â€•Ana C. CebriÃ¡n, Michel Denuit, and Philippe Lambert, July 2003. North American Actuarial Journal, 2004, 8, 108-111.	1.4	16
61	Local polynomial maximum likelihood estimation for Pareto-type distributions. Journal of Multivariate Analysis, 2004, 89, 97-118.	1.0	39
62	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
63	Estimating catastrophic quantile levels for heavy-tailed distributions. Insurance: Mathematics and Economics, 2004, 34, 517-537.	1.2	49
64	Nonparametric estimation of extreme conditional quantiles. Journal of Statistical Computation and Simulation, 2004, 74, 567-580.	1.2	24
65	Optimal reinsurance programs. Insurance: Mathematics and Economics, 2003, 33, 381-403.	1.2	28
66	Confidence bounds for discounted loss reserves. Insurance: Mathematics and Economics, 2003, 33, 297-316.	1.2	17
67	Regression with response distributions of Pareto-type. Computational Statistics and Data Analysis, 2003, 42, 595-619.	1.2	39
68	Divergence-type errors of smooth Barron-type density estimators. Test, 2002, 11, 191-217.	1.1	3
69	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
70	Pareto Index Estimation Under Moderate Right Censoring. Scandinavian Actuarial Journal, 2001, 2001, 111-125.	1.7	16
71	Large deviations of divergence measures on partitions. Journal of Statistical Planning and Inference, 2001, 93, 1-16.	0.6	31
72	Heuristic Statistical Analysis of Fluorescence Fluctuation Data with Bright Spikes: Application to Ligand Binding to the Human Serotonin Receptor Expressed in Escherichia coli Cells. Biological Chemistry, 2001, 382, 355-361.	2.5	15

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73	Statistical Variability Of Heat Penetration Parameters in Relation to Process Design. Journal of Food Science, 2000, 65, 685-693.	3.1	14
74	On the impossibility of estimating densities in the extreme tail. Statistics and Probability Letters, 1999, 43, 57-64.	0.7	11
75	Goodness-of-fit analysis for multivariate normality based on generalized quantiles. Computational Statistics and Data Analysis, 1999, 30, 119-142.	1.2	9
76	On piecewise linear density estimators. Statistica Neerlandica, 1999, 53, 287-308.	1.6	12
77	A Statistical Analysis of Fluorescence Correlation Data. Journal of Fluorescence, 1999, 9, 325-331.	2.5	15
78	Statistics for Modeling Heavy Tailed Distributions in Geology: Part I. Methodology. Mathematical Geosciences, 1999, 31, 391-410.	0.9	22
79	Statistics for Modeling Heavy Tailed Distributions in Geology: Part II. Applications. Mathematical Geosciences, 1999, 31, 411-434.	0.9	8
80	On the asymptotic normality of the L2-error in partitioning regression estimation. Journal of Statistical Planning and Inference, 1998, 71, 93-107.	0.6	36
81	Burr regression and portfolio segmentation. Insurance: Mathematics and Economics, 1998, 23, 231-250.	1.2	29
82	Bootstrap confidence intervals for tail indices. Computational Statistics and Data Analysis, 1998, 26, 259-277.	1.2	16
83	On the lrerror in histogram density estimation: The multidimensional case. Journal of Nonparametric Statistics, 1998, 9, 197-216.	0.9	9
84	Excess Functions and Estimation of the Extreme-Value Index. Bernoulli, 1996, 2, 293.	1.3	98
85	Tail Index Estimation, Pareto Quantile Plots, and Regression Diagnostics. Journal of the American Statistical Association, 1996, 91, 1659.	3.1	62
86	Extreme value analysis of diamond-size distributions. Mathematical Geosciences, 1996, 28, 25-43.	0.9	12
87	Maximal type test statistics based on conditional processes. Journal of Statistical Planning and Inference, 1996, 53, 1-19.	0.6	1
88	Tail Index Estimation, Pareto Quantile Plots Regression Diagnostics. Journal of the American Statistical Association, 1996, 91, 1659-1667.	3.1	151
89	The mean residual life function at great age: Applications to tail estimation. Journal of Statistical Planning and Inference, 1995, 45, 21-48.	0.6	41
90	On the asymptotic normality of theL1- andL2-errors in histogram density estimation. Canadian Journal of Statistics, 1994, 22, 309-318.	0.9	25

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91	Extremes in Non-Life Insurance. , 1994, , 489-510.		9
92	Limit distributions for compounded sums of extreme order statistics. Journal of Applied Probability, 1992, 29, 557-574.	0.7	14
93	Limit distributions for compounded sums of extreme order statistics. Journal of Applied Probability, 1992, 29, 557-574.	0.7	13
94	Modeling large claims in non-life insurance. Insurance: Mathematics and Economics, 1992, 11, 17-29.	1.2	39
95	A note on Bahadur-Kiefer-type expansions for the inverse empirical Laplace transform. Statistics and Probability Letters, 1992, 15, 305-311.	0.7	1
96	Long run proportional hazards models of random censorship. Journal of Statistical Planning and Inference, 1992, 32, 25-44.	0.6	5
97	Statistical risk evaluation applied to (Belgian) car insurance. Insurance: Mathematics and Economics, 1992, 10, 289-302.	1.2	13
98	On the approximation of P–P and Q–Q plot processes by brownian bridges. Statistics and Probability Letters, 1990, 9, 241-251.	0.7	18
99	Bahadur-Kiefer theorems for the product-limit process. Journal of Multivariate Analysis, 1990, 35, 276-294.	1.0	7
100	Asymptotic Normality of Hill's Estimator. Lecture Notes in Statistics, 1989, , 148-155.	0.2	18
101	The problem of stability in insurance mathematics. Insurance: Mathematics and Economics, 1987, 6, 179-188.	1.2	7
102	The empirical distribution function and strong laws for functions of order statistics of uniform spacings. Journal of Multivariate Analysis, 1985, 16, 300-317.	1.0	22
103	Strong and weak approximations of k-spacings processes. Zeitschrift Für Wahrscheinlichkeitstheorie Und Verwandte Gebiete, 1984, 66, 461-484.	0.8	14
104	Complete statistical ranking of populations, with tables and applications. Journal of Computational and Applied Mathematics, 1982, 8, 187-201.	2.0	7
105	On functions bounding the empirical distribution of uniform spacings. Zeitschrift Für Wahrscheinlichkeitstheorie Und Verwandte Gebiete, 1982, 61, 417-430.	0.8	5
106	Estimating the Maximum Possible Earthquake Magnitude Using Extreme Value Methodology: The Groningen Case. SSRN Electronic Journal, 0, , .	0.4	2
107	Asymptotics for the Hirsch Index. SSRN Electronic Journal, 0, , .	0.4	3