Recent significant publications (2004 onwards) – Gareth W. Peters

Summary:

Preprints Journal Papers (submitted) = 25
Scholarly Books In Preparation = 3
Scholarly Research Books Author = 2
Scholarly Research Books Editor = 3
Scholarly Book Chapters = 9
Journal Papers (peer reviewed) Appeared = 110
Conference Papers (peer reviewed) in Proceedings = 37

Scholarly books (peer reviewed)

1. Cruz M., **Peters G.W.**, and Shevchenko P.V., *Fundamental Aspects of Operational Risk Modelling and Insurance Analytics: A Handbook of Operational Risk* . Wiley New York, 01/01/2014. (900 pages)

2. **Peters G.W.**, and Shevchenko P.V., *Advances in Heavy Tailed Risk Modelling: A Handbook of Operational Risk.* Wiley New York, 01/01/2014. (700 pages)

3. Dick J., Kuo F., **Peters G.W.**, and Sloan I.H., eds. Monte Carlo and Quasi-Monte Carlo Methods 2012. Springer Berlin, 2014.

4. **Peters G.W.** and Matsui T. eds. *Theoretical Aspects of Spatial-Temporal Modeling*. Springer Briefs, Springer Japan, 2015.

5. **Peters G.W.** and Matsui T., eds. *Modern Methodology and Applications in Spatial-Temporal Modeling*. Springer Briefs, Springer Japan, 2015.

Scholarly book chapters (peer reviewed)

6. **Peters G.W.**, Korotsil I. and Regan D. (2013) "HPV Modelling Goes Bayesian: Inference via Advanced Markov chain Monte Carlo Methods.", Book chapter on Modeling and Calibration of Statistical Models in "Human Papilloma virus: Prevalence, Detection and Management" (76 pages)- Book Publisher, www.novapublishers.com. Chapter 17, pp 453-526

7. **Peters G.W.** and Panayi E. (2018) "Calibration of Financial Limit Order Book Stochastic Models via Approximate Bayesian Computation .", Book chapter in **Handbook of Approximate Bayesian Computation (**eds. Sisson S., Fan Y. and Beaumont M.**).** Wiley New York. Part II, Chapter 15, pp 1-44.

8. **Peters G.W.** and Septier F. (2015) "An Overview of Recent Advances in Monte-Carlo Methods for Bayesian Filtering in High-dimensional Spaces." Book chapter in **Springer Briefs Japan (**eds. Peters GW. and Matsui T.**).** Springer Japan. Chapter 2, pp 31-61.

9. Azzaoui N., Clavier L., Guillin A. and **Peters G.W.** (2015) "Spectral Measures of Heavy Tailed Distributions: An Overview of their Applications in Wireless Communications Channel Modelling." Book chapter in **Springer Briefs Japan (**eds. Peters GW. and Matsui T.**).** Springer Japan. Chapter 3, pp 63-95.

10. **Peters G.W.**, Nevat I. and Matsui T. (2015) "How to Utilize Sensor Network Data to Efficiently Perform Model Calibration and Spatial Field Reconstruction." Book chapter in **Springer Briefs Japan (**eds. Peters GW. and Matsui T.**).** Springer Japan. Chapter 3, pp 25-62.

11. **Peters G.W.** and Panayi E. (2016) "Understanding Modern Banking Ledgers through Blockchain Technologies: Future of Transaction Processing and Smart Contracts on the Internet of Money." **Book**

chapter in Edited volume on Blockchain "Banking Beyond Banks and Money" Editor: Paolo Tasca, Tomaso Aste, Loriana Pelizzon and Nicolas Perony. Chapter 13, pp 239-278.

12. Peters G.W. and Vishnia G.R. (2016) “Blockchain Architectures for Electronic Exchange Reporting Requirements: EMIR, Dodd Frank, MiFID I/II, MiFIR, REMIT, Reg NMS and T2S.” Book chapter in **Handbook of Digital Banking and Internet Finance: Alternative Finance, Financial Inclusion, Impact Investing and Decentralized Consensus Ledger**, David LEE Kuo Chuen, and Robert Deng ed. Chapter 12, pp271-329.

13. Peters G.W., Shevchenko P.V., Cohen R. and Maurice D. (2018) “**Understanding Cyber Risk and Cyber Insurance.**” Book chapter in FinTech: Growth and Deregulation which is edited by Diane Maurice (of the Banking and Financial Services department at the US Department of the Treasury and Resident Advisor for the Tunisia Central Bank), Jack Freund (Senior Manager, Cyber Risk Framework at TIAA), and David Fairman (Chief Information Security Officer for the Royal Bank of Canada)ed. Risk Books. Chapter 12, pp 1-31.

14. Peters G.W., Shevchenko P.V., Cohen R. and Maurice D. (2018) “**Statistical Machine Learning Analysis of Cyber Risk: Event Case Studies.**” Book chapter in FinTech: Growth and Deregulation which is edited by Diane Maurice (of the Banking and Financial Services department at the US Department of the Treasury and Resident Advisor for the Tunisia Central Bank), Jack Freund (Senior Manager, Cyber Risk Framework at TIAA), and David Fairman (Chief Information Security Officer for the Royal Bank of Canada)ed. Chapter 3, pp 1-28.

Refereed journal articles – Accepted (peer reviewed)

2021

15. Xiang Q. Nevat I and **Peters G.W.** (2021) “Bayesian Spatial Field Reconstruction with Unknown Distortions in Sensor Networks.” IEEE Transactions on Signal Processing (to appear)

16. Jiang Y., Macrina A and **Peters G.W.** (2021) "Multiple barrier-crossing of an Ornstein-Uhlenbeck diffusion in consecutive periods" Stochastic Analysis and Applications (to appear)

17. Murakami D., **Peters G.W.**, Matsui T. and Yamagata Y. (2021) "Spatiotemporal analysis of urban heatwaves using Tukey g-and-h random field models" IEEE Access (to appear)

18. J. Fonseca, I. Nevat, **G.W. Peters** (2021) "Quantifying the Uncertain Effects of Climate Change on Building Energy Consumption Across the United States" Applied Energy (to appear)

19. Yan K.H., Peters G.W. and Chan J. (2020) “Mortality Models Incorporating Long Memory Improve Life Table Estimations: a comprehensive analysis." Annals of Actuarial Science. (to appear)

2020

20. Marowka M, **Peters G.W**., Kantas N, Bagnarosa G. (2020) “Factor-augmented Bayesian cointegration models: a case-study on the soybean crush spread.” Journal of the Royal Statistical Society: Series C (Applied Statistics). 2020 Jan 7.

21. Yan H, **Peters G.W.**, Chan JS. (2020) “Multivariate Long-Memory Cohort Mortality Models.” ASTIN Bulletin: The Journal of the IAA. Jan;50(1):223-63.

22. Dias F. and **Peters G.W.** (2020) “A Non-parameteric Test and Predictive Model for Signed Path Dependence.” Computational Economics 1-38.

23. Koh JY, **Peters G.W.**, Nevat I, Leong D. (2020) “Privacy Considerations in Participatory Data Collection via Spatial Stackelberg Incentive Mechanisms.” Methodology and Computing in Applied Probability. Jul 9:1-32.

24. Marowka M, **Peters G.W.**, Kantas N, Bagnarosa G. (2020) “Factor-augmented Bayesian cointegration models: a case-study on the soybean crush spread.” Journal of the Royal Statistical Society: Series C (Applied Statistics). Jan 7.

25. Ames, Matthew, Guillaume Bagnarosa, Tomoko Matsui, **Gareth W. Peters**, and Pavel V. Shevchenko. (2020) "Which risk factors drive oil futures price curves?." *Energy Economics* 87 (2020): 104676.

26. Koh JY, **Peters G.W.**, Nevat I, Leong D. “Probabilistic routing in wireless networks with privacy guarantees.” Computer Communications. 2020 Feb 1;151:228-37.

27. Vishnia GR, **Peters G.W**. (2020) “AuditChain: A Trading Audit Platform Over Blockchain.” Frontiers in Blockchain. 2020 Feb 26;3:9.

28. Dias F. and **Peters G.W.** (2020) “Non-parameteric Price Momentum Models for Global Equity Index and Currency Markets.” Royal Economics Society

29. Yan H, **Peters G.W**., Chan JS. Multivariate Long-Memory Cohort Mortality Models. ASTIN Bulletin: The Journal of the IAA. 2020 Jan;50(1):223-63.

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30. Georgescu DI, Higham NJ, **Peters G.W.** (2019) “Explicit solutions to correlation matrix completion problems, with an application to risk management and insurance.” Royal Society open science. 2019 Mar 14;5(3):172348.

31. Dalessandro A, **Peters G.W.** (2019) “Efficient and Accurate Evaluation Methods for Concordance Measures via Functional Tensor Characterizations of Copulas.” Methodology and Computing in Applied Probability. 2019 Dec 5:1-36.

32. Fung S., **Peters G.W.** and Shevchenko P.V. (2019) “Cohort Effects in Mortality Modelling: A Bayesian State-Space Approach" Annals of Actuarial Science. 13, 1, p. 109-144 36

33. Deyu M., Huang C., **Peters G.W.** and Galasso C. (2019) “Advancing Ground Motion Characterization for Post-Event Loss Assessment” 16th European Workshop on Earthquake Engineering.

34. Ming D., Huang C., **Peters G.W**. and Galasso C. (2019) “An Advanced Estimation Algorithm for Ground-Motion Models with Spatial Correlation” Bulletin of the Seismological Society of America. 2019 Apr 1;109(2):541-66.

35. **Peters G.W.** (2019) “Tutorial on General Quantile Time Series Constructions ” Risks (invited special issue) Risks 2018, 6, 97; doi:10.3390/risks6030097

36. BA Desai, DM Divakaran, I Nevat, **GW Peters**, M Gurusamy (2019) “A feature-ranking framework for IoT device classification” 11th International Conference on Communication Systems & Networks (COMSNETS) 2019 Jan 7 (pp. 64-71). IEEE.

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39. Zhang P., Nevat I., Septier F., **Peters G.W.** and Osborne M. (2018) "Spatial Field Reconstruction and Sensor Selection in Heterogeneous Sensor Networks with Stochastic Energy Harvesting" IEEE Transactions on Signal Processing. 2018 Feb 5;66(9):2245-57.

40. I Nevat, F Septier, K Avnit, **GW Peters**, L Clavier (2018) “Joint Localization and Clock Offset Estimation via time-of-arrival with ranging offset” 26th European Signal Processing Conference (EUSIPCO), 672-676

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47. Furthwirt W., Zhang P., **Peters G.W.** (2017) “Riemannian tangent space mapping and \\elastic net regularization for cost-effective EEG markers of brain atrophy in Alzheimer's disease" Neural Information Processing Workshop.

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49. Marowka M., **Peters G.W.**, Kantas N. and Bagnarosa G. (2017) "Some Recent Developments in Markov Chain Monte Carlo for Cointegrated Time Series." ESAIM: Proceedings and Surveys. Special issue (editors Prof. B Jourdain, Prof. E Gobet and Prof. B. Bouchard) 2017;59:76-103.

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54. Ames M, Bagnarosa G, **Peters G.W.** (2017) “Violations of uncovered interest rate parity and international exchange rate dependences.” Journal of International Money and Finance. 2017 May 1;73:162-87.

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62. Panayi E.,**Peters G.W.**, Danielsson J. and Zigrand J.P. (2016) “Designating Market Maker Behaviour in Limit Order Book Markets” Econometrics and Statistics, Elseveir. 2018 Jan 1;5:20-44.

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68. Ames M., Bagnarosa G., **Peters G.W.** and Shevchenko P.V. (2016) ``Understanding the Interplay Between Covariance Forecasting Factor Models and Risk Based Portfolio Allocations in Currency Carry Trades." Special issue of IEEE Transactions Signal Processing ICASSP Financial Engineering.

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