

Selection of Published Articles

- [1] Bermúdez, L. and Karlis, D. (2021) “Multivariate INAR(1) Regression Models Based on the Sarmanov Distribution” *Mathematics*, 9(5), 505.
- [2] Guillén, M., Bermúdez, L., Pitarque, A. (2021) “Joint generalized quantile and conditional tail expectation regression for insurance risk analysis” *Insurance Mathematics and Economics*, 99, 1-8.
- [3] Bermúdez, L., Guillén, M. and Karlis, D. (2018) “Allowing for time and cross dependence assumptions between claim counts in ratemaking models” *Insurance Mathematics and Economics*, 83, 161-169.
- [4] Bermúdez, L., Karlis, D. and Santolino, M. (2018) “A discrete mixture regression for modeling the duration of non-hospitalization medical leave of motor accident victims” *Accident Analysis and Prevention*, 121, 157-165.
- [5] Bermúdez, L., Karlis, D. and Santolino, M. (2017) “A finite mixture of multiple discrete distributions for modelling heaped count data” *Computational Statistics & Data Analysis*, 112, 14-23.
- [6] Bermúdez, L. and Karlis, D. (2017) “A posteriori ratemaking using bivariate Poisson models” *Scandinavian Actuarial Journal*, 2, 148-158.
- [7] Ayuso, M., Bermúdez, L. and Santolino, M. (2016) “Copula-based regression modeling of bivariate disability severity of temporary and permanent motor injuries”, *Accident Analysis and Prevention*, 89, 142-150.
- [8] Bermúdez, L., Ferri, A. and Guillén, M. and (2013) “A correlation sensitivity analysis of non-life underwriting risk in solvency capital requirement estimation” *Astin Bulletin*, 43 (1), 21-37.
- [9] Bermúdez, L. and Karlis, D. (2012) “A finite mixture of bivariate Poisson regression models with an application to insurance ratemaking” *Computational Statistics & Data Analysis*, 56, 3988-3999.
- [10] Ayuso, M., Bermúdez, L. and Santolino, M. (2012) “Influence of the parties' behavioural features on motor compensation outcomes” *Journal of Risk Research*, 15 (6), 673-691.
- [11] Bermúdez, L. and Karlis, D. (2011) “Bayesian multivariate Poisson models for insurance ratemaking” *Insurance: Mathematics and Economics*, 48 (1), 226-236.
- [12] Bermúdez, L. (2009) “A priori ratemaking using bivariate Poisson regression models” *Insurance: Mathematics and Economics*, 44, 1, 135-141.
- [13] Bermúdez, L., Pérez, J.M., Ayuso, M., Gómez, E. and Vázquez, F.J. (2008) “A Bayesian dichotomous model with asymmetric link for fraud in insurance” *Insurance: Mathematics and Economics*, 42, 2, 779-886.
- [14] Morillo, I. and Bermúdez, L. (2003) “Bonus-malus system using an exponential loss function with an Inverse Gaussian distribution” *Insurance: Mathematics and Economics*, 33, 1, 49-57.