Kostiantyn V Ralchenko

List of Publications by Year
in descending order

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32	162	1307594 7	1281871 11
papers	citations	h-index	g-index

33	33	33	57
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Parameter Estimation in Fractional Diffusion Models. Bocconi and Springer Series, 2017, , .	0.0	31
2	Consistency of the drift parameter estimator for the discretized fractional Ornsteinâ€“Uhlenbeck process with Hurst index $Hin(0,rac{1}{2})$. Electronic Journal of Statistics, 2015, 9, .	0.7	21
3	Hypothesis testing of the drift parameter sign for fractional Ornsteinâ€“Uhlenbeck process. Electronic Journal of Statistics, 2017, 11, .	0.7	13
4	On Drift Parameter Estimation in Models with Fractional Brownian Motion by Discrete Observations. Austrian Journal of Statistics, 2014, 43, 218-228.	0.6	12
5	The rate of convergence of the Hurst index estimate for a stochastic differential equation. Nonlinear Analysis: Modelling and Control, 2017, 22, 273-284.	1.6	8
6	Multifractional Poisson process, multistable subordinator and related limit theorems. Statistics and Probability Letters, 2015, 96, 95-101.	0.7	7
7	Maximum Likelihood Estimation in the Fractional Vasicek Model. Lietuvos Statistikos Darbai, 2017, 56, 77-87.	0.2	7
8	A generalisation of the fractional Brownian field based on non-Euclidean norms. Journal of Mathematical Analysis and Applications, 2015, 430, 262-278.	1.0	6
9	Existence and uniqueness of mild solution to fractional stochastic heat equation. Modern Stochastics: Theory and Applications, 2019, , 57-79.	0.4	6
10	Maximum likelihood estimation in the non-ergodic fractional Vasicek model. Modern Stochastics: Theory and Applications, 2019, , 377-395.	0.4	6
11	Asymptotic growth of trajectories of multifractional Brownian motion, with statistical applications to drift parameter estimation. Statistical Inference for Stochastic Processes, 2018, 21, 21-52.	0.6	5
12	Two approaches to consistent estimation of parameters of mixed fractional Brownian motion with trend. Statistical Inference for Stochastic Processes, 2022, 25, 159-187.	0.6	5
13	Asymptotic Properties of Parameter Estimators in Fractional Vasicek Model. Lietuvos Statistikos Darbai, 2016, 55, 102-111.	0.2	5
14	Fractional calculus and pathwise integration for Volterra processes driven by LÃ©vy and martingale noise. Fractional Calculus and Applied Analysis, 2016, 19, 1356-1392.	2.2	4
15	Maximum Likelihood Drift Estimation for Gaussian Process with Stationary Increments. Austrian Journal of Statistics, 2017, 46, 67-78.	0.6	4
16	Fractional stochastic heat equation with piecewise constant coefficients. Stochastics and Dynamics, 2021, 21, 2150002.	1.2	3
17	Maximum likelihood estimation for Gaussian process with nonlinear drift. Nonlinear Analysis: Modelling and Control, 2018, , 120-140.	1.6	3
18	Drift Parameter Estimation in the Models Involving Fractional Brownian Motion. Springer Proceedings in Mathematics and Statistics, 2017, , 237-268.	0.2	2

#	Article	IF	Citations
19	On mild and weak solutions for stochastic heat equations with piecewise-constant conductivity. Statistics and Probability Letters, 2020, 159, 108682.	0.7	2
20	General Conditions of Weak Convergence of Discrete-Time Multiplicative Scheme to Asset Price with Memory. Risks, 2020, 8, 11.	2.4	2
21	Two methods of estimation of the drift parameters of the Coxâ€“Ingersollâ€“Ross process: Continuous observations. Communications in Statistics - Theory and Methods, 0, , 1-16.	1.0	2
22	Drift parameter estimation in stochastic differential equation with multiplicative stochastic volatility. Modern Stochastics: Theory and Applications, 2017, 3, 269-285.	0.4	2
23	Ergodic properties of the solution to a fractional stochastic heat equation, with an application to diffusion parameter estimation. Modern Stochastics: Theory and Applications, 2020, , 339-356.	0.4	2
24	Smooth approximations for fractional and multifractional fields. Random Operators and Stochastic Equations, 2012, 20, .	0.1	1
25	Drift Parameter Estimation in Diffusion and Fractional Diffusion Models. Bocconi and Springer Series, 2017, , 161-267.	0.0	1
26	Parameter Estimation for Gaussian Processes with Application to the Model with Two Independent Fractional Brownian Motions. Springer Proceedings in Mathematics and Statistics, 2018, , 123-146.	0.2	1
27	Parameter estimation in CKLS model by continuous observations. Statistics and Probability Letters, 2022, 184, 109391.	0.7	1
28	Description and Properties of the Basic Stochastic Models. Bocconi and Springer Series, 2017, , 1-43.	0.0	0
29	The Hurst Index Estimators for a Fractional Brownian Motion. Bocconi and Springer Series, 2017, , 45-74.	0.0	0
30	Estimation of the Hurst Index from the Solution of a Stochastic Differential Equation. Bocconi and Springer Series, 2017, , 75-123.	0.0	0
31	Parameter Estimation in the Mixed Models via Power Variations. Bocconi and Springer Series, 2017, , 125-160.	0.0	0
32	The Extended Orey Index for Gaussian Processes. Bocconi and Springer Series, 2017, , 269-320.	0.0	0