Kostiantyn V Ralchenko

List of Publications by Year
in descending order

32 papers	162 citations	1307594 7 h-index	1281871 11 g-index
33 all docs	33 docs citations	33 times ranked	57 citing authors

#	Article	IF	Citations
1	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
2	Parameter estimation in CKLS model by continuous observations. Statistics and Probability Letters, 2022, 184, 109391.	0.7	1
3	Fractional stochastic heat equation with piecewise constant coefficients. Stochastics and Dynamics, 2021, 21, 2150002.	1.2	3
4	On mild and weak solutions for stochastic heat equations with piecewise-constant conductivity. Statistics and Probability Letters, 2020, 159, 108682.	0.7	2
5	General Conditions of Weak Convergence of Discrete-Time Multiplicative Scheme to Asset Price with Memory. Risks, 2020, 8, 11.	2.4	2
6	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
7	Existence and uniqueness of mild solution to fractional stochastic heat equation. Modern Stochastics: Theory and Applications, 2019, , 57-79.	0.4	6
8	Maximum likelihood estimation in the non-ergodic fractional Vasicek model. Modern Stochastics: Theory and Applications, 2019, , 377-395.	0.4	6
9	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
10	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
11	Maximum likelihood estimation for Gaussian process with nonlinear drift. Nonlinear Analysis: Modelling and Control, 2018, , 120-140.	1.6	3
12	Hypothesis testing of the drift parameter sign for fractional Ornstein–Uhlenbeck process. Electronic Journal of Statistics, 2017, 11, .	0.7	13
13	Drift Parameter Estimation in the Models Involving Fractional Brownian Motion. Springer Proceedings in Mathematics and Statistics, 2017, , 237-268.	0.2	2
14	Description and Properties of the Basic Stochastic Models. Bocconi and Springer Series, 2017, , 1-43.	0.0	0
15	The Hurst Index Estimators for a Fractional Brownian Motion. Bocconi and Springer Series, 2017, , 45-74.	0.0	0
16	Estimation of the Hurst Index from the Solution of a Stochastic Differential Equation. Bocconi and Springer Series, 2017, , 75-123.	0.0	0
17	Parameter Estimation in the Mixed Models via Power Variations. Bocconi and Springer Series, 2017, , 125-160.	0.0	0
18	Drift Parameter Estimation in Diffusion and Fractional Diffusion Models. Bocconi and Springer Series, 2017, , 161-267.	0.0	1

#	Article	IF	Citations
19	The Extended Orey Index for Gaussian Processes. Bocconi and Springer Series, 2017, , 269-320.	0.0	0
20	Parameter Estimation in Fractional Diffusion Models. Bocconi and Springer Series, 2017, , .	0.0	31
21	Maximum Likelihood Estimation in the Fractional Vasicek Model. Lietuvos Statistikos Darbai, 2017, 56, 77-87.	0.2	7
22	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
23	Drift parameter estimation in stochastic differential equation with multiplicative stochastic volatility. Modern Stochastics: Theory and Applications, 2017, 3, 269-285.	0.4	2
24	Maximum Likelihood Drift Estimation for Gaussian Process with Stationary Increments. Austrian Journal of Statistics, 2017, 46, 67-78.	0.6	4
25	Fractional calculus and pathwise integration for Volterra processes driven by Lévy and martingale noise. Fractional Calculus and Applied Analysis, 2016, 19, 1356-1392.	2.2	4
26	Asymptotic Properties of Parameter Estimators in Fractional Vasicek Model. Lietuvos Statistikos Darbai, 2016, 55, 102-111.	0.2	5
27	Consistency of the drift parameter estimator for the discretized fractional Ornstein–Uhlenbeck process with Hurst index $H\in(0,\frac{1}{2})$. Electronic Journal of Statistics, 2015, 9, .	0.7	21
28	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
29	Multifractional Poisson process, multistable subordinator and related limit theorems. Statistics and Probability Letters, 2015, 96, 95-101.	0.7	7
30	On Drift Parameter Estimation in Models with Fractional Brownian Motion by Discrete Observations. Austrian Journal of Statistics, 2014, 43, 218-228.	0.6	12
31	Smooth approximations for fractional and multifractional fields. Random Operators and Stochastic Equations, 2012, 20, .	0.1	1
32	Two methods of estimation of the drift parameters of the Cox–Ingersoll–Ross process: Continuous observations. Communications in Statistics - Theory and Methods, 0, , 1-16.	1.0	2