A Thavaneswaran

List of Publications by Year
in descending order

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79 papers	718 citations	687363 13 h-index	642732 23 g-index
79 all docs	79 docs citations	79 times ranked	189 citing authors

#	Article	IF	Citations
1	ESTIMATION FOR NONâ€LINEAR TIME SERIES MODELS USING ESTIMATING EQUATIONS. Journal of Time Series Analysis, 1988, 9, 99-108.	1.2	60
2	Weighted possibilistic moments of fuzzy numbers with applications to GARCH modeling and option pricing. Mathematical and Computer Modelling, 2009, 49, 352-368.	2.0	58
3	Option valuation model with adaptive fuzzy numbers. Computers and Mathematics With Applications, 2007, 53, 831-841.	2.7	43
4	Fuzzy coefficient volatility (FCV) models with applications. Mathematical and Computer Modelling, 2007, 45, 777-786.	2.0	41
5	Binary option pricing using fuzzy numbers. Applied Mathematics Letters, 2013, 26, 65-72.	2.7	41
6	Non-parametric estimation of the conditional mode. Communications in Statistics - Theory and Methods, 1990, 19, 4515-4524.	1.0	35
7	Optimal estimation for semimartingales. Journal of Applied Probability, 1986, 23, 409-417.	0.7	33
8	Prediction via estimating functions. Journal of Statistical Planning and Inference, 1999, 77, 89-101.	0.6	27
9	A nonlinear time series model and estimation of missing observations. Annals of the Institute of Statistical Mathematics, 1991, 43, 493-504.	0.8	23
10	Random coefficient GARCH models. Mathematical and Computer Modelling, 2005, 41, 723-733.	2.0	23
11	Optimal estimation for semimartingales. Journal of Applied Probability, 1986, 23, 409-417.	0.7	17
12	Option pricing for some stochastic volatility models. Journal of Risk Finance, 2006, 7, 425-445.	5.6	15
13	Joint Estimation Using Quadratic Estimating Function. Journal of Probability and Statistics, 2011, 2011, 1-14.	0.7	15
14	Novel Data-Driven Fuzzy Algorithmic Volatility Forecasting Models with Applications to Algorithmic Trading. , 2020, , .		15
15	RCA models with GARCH innovations. Applied Mathematics Letters, 2009, 22, 110-114.	2.7	13
16	Filtering via estimating functions. Applied Mathematics Letters, 1999, 12, 61-67.	2.7	12
17	Forecasting volatility. Statistics and Probability Letters, 2005, 75, 1-10.	0.7	12
18	Fuzzy Option Pricing Using a Novel Data-Driven Feed Forward Neural Network Volatility Model. , 2019, , .		12

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19	A criterion for filtering in semimartingale models. Stochastic Processes and Their Applications, 1988, 28, 259-265.	0.9	11
20	Multivariate stable ARMA processes with time dependent coefficients. Metrika, 2001, 54, 131-138.	0.8	11
21	Fuzzy randomâ€coefficient volatility models with financial applications. Journal of Risk Finance, 2006, 7, 503-524.	5.6	11
22	Combining estimating functions for volatility. Journal of Statistical Planning and Inference, 2009, 139, 1449-1461.	0.6	11
23	Inference for stochastic neuronal models. Applied Mathematics and Computation, 1990, 38, 51-73.	2.2	10
24	Financial applications of ARMA models with GARCH errors. Journal of Risk Finance, 2006, 7, 525-543.	5.6	9
25	An introduction to volatility models with indices. Applied Mathematics Letters, 2007, 20, 177-182.	2.7	9
26	Nonparametric estimation for some nonlinear models. Statistics and Probability Letters, 1996, 28, 227-233.	0.7	8
27	RCA models with correlated errors. Applied Mathematics Letters, 2006, 19, 824-829.	2.7	8
28	Possibilistic moment generating functions. Applied Mathematics Letters, 2011, 24, 630-635.	2.7	8
29	Smoothing signals for semimartingales. Stochastic Processes and Their Applications, 1988, 28, 81-89.	0.9	7
30	Recursive estimation for continuous time stochastic volatility models. Applied Mathematics Letters, 2009, 22, 1770-1774.	2.7	7
31	Inference for linear and nonlinear stable error processes via estimating functions. Journal of Statistical Planning and Inference, 2013, 143, 827-841.	0.6	7
32	Estimation for regression with infinite variance errors. Mathematical and Computer Modelling, 1999, 29, 177-180.	2.0	6
33	Recent developments in volatility modeling and applications. Journal of Applied Mathematics and Decision Sciences, 2006, 2006, 1-23.	0.4	6
34	On some properties of Autoregressive Conditional Poisson (ACP) models. Economics Letters, 2009, 105, 273-275.	1.9	6
35	RCA models: Joint prediction of mean and volatility. Statistics and Probability Letters, 2013, 83, 527-533.	0.7	6
36	Optimal estimation for semimartingale neuronal models. Journal of Statistical Planning and Inference, 1992, 33, 143-156.	0.6	5

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37	On the Properties of some Nonstationary ARMA Processes with Infinite Variance. International Journal of Modelling and Simulation, 2001, 21, 301-304.	3.3	5
38	A note on GARCH model identification. Computers and Mathematics With Applications, 2008, 55, 2469-2475.	2.7	5
39	RCA model with quadratic GARCH innovation distribution. Applied Mathematics Letters, 2012, 25, 1452-1457.	2.7	5
40	MODEL REFERENCE ADAPTIVE SYSTEM ESTIMATES FOR COUNTING PROCESSES. Statistica Neerlandica, 1986, 40, 65-72.	1.6	4
41	Optimal nonparametric estimation for some semimartingale stochastic differential equations. Applied Mathematics and Computation, 1990, 37, 169-183.	2.2	4
42	A note on Model Reference Adaptive System (MRAS) estimate with infinite variance. Statistica Neerlandica, 1994, 48, 253-257.	1.6	4
43	Option pricing for jump diffussion model with random volatility. Journal of Risk Finance, 2010, 11, 496-507.	5.6	4
44	Inference for random coefficient volatility models. Statistics and Probability Letters, 2012, 82, 2086-2090.	0.7	4
45	A note on smoothed estimating functions. Annals of the Institute of Statistical Mathematics, 1993, 45, 721-729.	0.8	3
46	Smoothed estimates for models with random coefficients and infinite variance innovations. Mathematical and Computer Modelling, 2004, 39, 363-372.	2.0	3
47	Properties of a New Family of Volatility Sign Models. Computers and Mathematics With Applications, 2006, 52, 809-818.	2.7	3
48	Random coefficient volatility models. Statistics and Probability Letters, 2008, 78, 582-593.	0.7	3
49	Nonlinear recursive estimation of volatility via estimating functions. Journal of Statistical Planning and Inference, 2012, 142, 171-180.	0.6	3
50	Recursive parameter estimation for semimartingales. International Journal of Systems Science, 1988, 19, 1901-1909.	5.5	2
51	Smoothed estimates for nonlinear time series models with irregular data. Communications in Statistics - Theory and Methods, 1992, 21, 2247-2259.	1.0	2
52	On the Prediction for Some Nonlinear Time Series Models Using Estimating Functions. Lecture Notes-monograph Series / Institute of Mathematical Statistics, 1997, 32, 259-268.	1.0	2
53	Inference for some time series models with random coefficients and infinite variance innovations. Mathematical and Computer Modelling, 2001, 33, 843-849.	2.0	2
54	A note on filtering for long memory processes. Mathematical and Computer Modelling, 2001, 34, 1139-1144.	2.0	2

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55	Random coefficient mixture (RCM) GARCH models. Mathematical and Computer Modelling, 2005, 42, 519-532.	2.0	2
56	Derivation of Kurtosis and Option Pricing Formulas for Popular Volatility Models with Applications in Finance. Communications in Statistics - Theory and Methods, 2008, 37, 1799-1814.	1.0	2
57	Stochastic Volatility Models with Application in Option Pricing. Journal of Statistical Theory and Practice, 2010, 4, 541-557.	0.5	2
58	Mellinâ€™s Transform and Application to Some Time Series Models. ISRN Applied Mathematics, 2014, 2014, 1-12.	0.5	2
59	A novel data-driven neuro arch (DDNA) model for option pricing on cloud. Journal of Banking and Financial Technology, 2021, 5, 89-103.	3.8	2
60	Fuzzy Option Pricing with Data-Driven Volatility using Novel Monte-Carlo Approach. , 2021, , .		2
61	Robust MR AS-type algorithm for system identification. International Journal of Systems Science, 1989, 20, 1691-1695.	5.5	1
62	Hypothesis testing for some time-series models: a power comparison. Statistics and Probability Letters, 1998, 38, 151-156.	0.7	1
63	Recursive estimation for regression with infinite variance fractional ARIMA noise. Mathematical and Computer Modelling, 2001, 34, 1133-1137.	2.0	1
64	Recent Developments in Recursive Estimation for Time Series Models. International Journal of Statistics and Probability, 2016, 5, 59.	0.3	1
65	An Application of Filtering to Statistical Process Control. , 1998, , 109-120.		1
66	Algorithm for the exact likelihood of a counting process. International Journal of Systems Science, 1987, 18, 1857-1862.	5.5	0
67	Optimal nonparametric estimation for some semimartingale stochastic differential equations. Applied Mathematics and Computation, 1990, 39, 123s-137s.	2.2	0
68	Estimation of multivariate non-linear time series models. Journal of Statistical Planning and Inference, 1991, 29, 351-363.	0.6	0
69	A note on recursive smoothers for semimartingales. Communications in Statistics - Theory and Methods, 1991, 20, 2281-2289.	1.0	0
70	Optimal estimation of polynomial hazard functions. Communications in Statistics - Theory and Methods, 1992, 21, 2309-2323.	1.0	0
71	NONPARAMETRIC ESTIMATORS FOR CENSORED CORRELATED DATA. Communications in Statistics - Theory and Methods, 2002, 31, 977-985.	1.0	0
72	Generalized smoothed estimating functions for nonlinear time series. Statistics and Probability Letters, 2003, 65, 51-56.	0.7	0

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73	A Note on the Filtering for Some Time Series Models. Journal of Time Series Analysis, 2004, 25, 397-407.	1.2	0
74	Doubly stochastic models with GARCH innovations. Applied Mathematics Letters, 2011, 24, 1768-1773.	2.7	0
75	Measures of kurtosis and skewness of INGARCH model. , 2014, , .		0
76	Generalized Value at Risk Forecasting. SSRN Electronic Journal, 0, , .	0.4	0
77	GENERALIZED SMOOTHED ESTIMATING FUNCTIONS WITH CENSORED OBSERVATIONS. , 2002, , .		0
78	Nonnormal Filtering via Estimating Functions. , 2003, , 173-183.		0
79	Data-Driven Robust and Sparse Solutions for Large-scale Fuzzy Portfolio Optimization. , 2021, , .		0