

Monika Bhattacharjee

List of Publications by Year in descending order

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Version: 2024-02-01

6
papers

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citations

1937685

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1720034

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7
all docs

7
docs citations

7
times ranked

31
citing authors

#	ARTICLE	IF	CITATIONS
1	Joint convergence of sample autocovariance matrices when $p/n \rightarrow 0$ with application. Annals of Statistics, 2019, 47, .	2.6	5
2	Matrix polynomial generalizations of the sample variance-covariance matrix when $p/n \rightarrow 1$ $\hat{\Sigma}^p \rightarrow \hat{\Sigma}^0$ (0, $\hat{\Sigma}^0$). Indian Journal of Pure and Applied Mathematics, 2017, 48, 575-607.	0.5	1
3	Large sample behaviour of high dimensional autocovariance matrices. Annals of Statistics, 2016, 44, .	2.6	22
4	Polynomial generalizations of the sample variance-covariance matrix when $p/n \rightarrow 1$ $\hat{\Sigma}^p \rightarrow 0$. Random Matrices: Theory and Application, 2016, 05, 1650014.	1.1	6
5	ESTIMATION OF AUTOCOVARANCE MATRICES FOR INFINITE DIMENSIONAL VECTOR LINEAR PROCESS. Journal of Time Series Analysis, 2014, 35, 262-281.	1.2	8
6	Consistency of large dimensional sample covariance matrix under weak dependence. Statistical Methodology, 2014, 20, 11-26.	0.5	6