

Vygantas Paulauskas

List of Publications by Year in descending order

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Version: 2024-02-01

14
papers

149
citations

1163117

8
h-index

1199594

12
g-index

14
all docs

14
docs citations

14
times ranked

73
citing authors

#	ARTICLE	IF	CITATIONS
1	A class of new tail index estimators. <i>Annals of the Institute of Statistical Mathematics</i> , 2017, 69, 461-487.	0.8	22
2	Spectral covariance and limit theorems for random fields with infinite variance. <i>Journal of Multivariate Analysis</i> , 2017, 153, 156-175.	1.0	12
3	Some Remarks on Definitions of Memory for Stationary Random Processes and Fields. <i>Lithuanian Mathematical Journal</i> , 2016, 56, 229-250.	0.4	8
4	Properties of spectral covariance for linear processes with infinite variance. <i>Lithuanian Mathematical Journal</i> , 2014, 54, 252-276.	0.4	11
5	On an improvement of Hill and some other estimators. <i>Lithuanian Mathematical Journal</i> , 2013, 53, 336-355.	0.4	30
6	CLT for linear random fields with martingale increments. <i>Lithuanian Mathematical Journal</i> , 2012, 52, 13-28.	0.4	0
7	A generalization of sectorial and quasi-sectorial operators. <i>Journal of Functional Analysis</i> , 2012, 262, 2074-2099.	1.4	2
8	Several modifications of DPR estimator of the tail index. <i>Lithuanian Mathematical Journal</i> , 2011, 51, 36-50.	0.4	10
9	Rates of convergence in the CLT for linear random fields. <i>Lithuanian Mathematical Journal</i> , 2011, 51, 233-250.	0.4	4
10	On Beveridgeâ€Nelson decomposition and limit theorems for linear random fields. <i>Journal of Multivariate Analysis</i> , 2010, 101, 621-639.	1.0	17
11	On a random-coefficient AR(1) process with heavy-tailed renewal switching coefficient and heavy-tailed noise. <i>Journal of Applied Probability</i> , 2006, 43, 421-440.	0.7	0
12	On a random-coefficient AR(1) process with heavy-tailed renewal switching coefficient and heavy-tailed noise. <i>Journal of Applied Probability</i> , 2006, 43, 421-440.	0.7	1
13	Renewal regime switching and stable limit laws. <i>Journal of Econometrics</i> , 2005, 129, 299-327.	6.5	15
14	On operator-norm approximation of some semigroups by quasi-sectorial operators. <i>Journal of Functional Analysis</i> , 2004, 207, 58-67.	1.4	17