Agnieszka WyÅ,omaÅ,,ska

List of Publications by Year in descending order

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270111 406436 161 2,058 25 citations h-index papers

g-index 167 167 167 1069 docs citations all docs times ranked citing authors

35

#	Article	IF	CITATIONS
1	Alternative dependency measures-based approach for estimation of the $\hat{l}\pm\hat{a}\in\hat{s}$ table periodic autoregressive model. Communications in Statistics Part B: Simulation and Computation, 2024, 53, 1188-1215.	0.6	1
2	Cross-codifference for bidimensional VAR(1) time series with infinite variance. Communications in Statistics Part B: Simulation and Computation, 2022, 51, 1355-1380.	0.6	11
3	Goodness-of-fit test for \$\$alpha\$\$-stable distribution based on the quantile conditional variance statistics. Statistical Methods and Applications, 2022, 31, 387-424.	0.7	7
4	Asymptotics of Alternative Interdependence Measures for Bivariate \$\$alpha -\$\$Stable Autoregressive Model of OrderÂ1. Applied Condition Monitoring, 2022, , 41-68.	0.4	1
5	Statistical test for anomalous diffusion based on empirical anomaly measure for Gaussian processes. Computational Statistics and Data Analysis, 2022, 168, 107401.	0.7	3
6	Infogram performance analysis and its enhancement for bearings diagnostics in presence of non-Gaussian noise. Mechanical Systems and Signal Processing, 2022, 170, 108764.	4.4	19
7	Time-Averaged Statistics-Based Methods for Anomalous Diffusive Exponent Estimation of Fractional Brownian Motion. Applied Condition Monitoring, 2022, , $1\text{-}18$.	0.4	O
8	Non-Gaussian Regime-Switching Model in Application to the Commodity Price Description. Applied Condition Monitoring, 2022, , 108-126.	0.4	0
9	Application of Machine Learning Tools for Long-Term Diagnostic Feature Data Segmentation. Applied Sciences (Switzerland), 2022, 12, 6766.	1.3	6
10	Influence of non-Gaussian noise on the effectiveness of cyclostationary analysis – Simulations and real data analysis. Measurement: Journal of the International Measurement Confederation, 2021, 171, 108814.	2.5	20
11	Discriminating Gaussian processes via quadratic form statistics. Chaos, 2021, 31, 063101.	1.0	6
12	Time-averaged mean squared displacement ratio test for Gaussian processes with unknown diffusion coefficient. Chaos, 2021, 31, 073120.	1.0	1
13	Dependency measures for the diagnosis of local faults in application to the heavy-tailed vibration signal. Applied Acoustics, 2021, 178, 107974.	1.7	14
14	Alternative Measures of Dependence for Cyclic Behaviour Identification in the Signal with Impulsive Noiseâ€"Application to the Local Damage Detection. Electronics (Switzerland), 2021, 10, 1863.	1.8	2
15	Moment-based estimation for parameters of general inverse subordinator. Physica A: Statistical Mechanics and Its Applications, 2021, 575, 126042.	1.2	O
16	Fractional lower-order covariance (FLOC)-based estimation for multidimensional PAR(1) model with \$\$alpha -\$\$stable noise. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2021, 13, 215.	0.7	0
17	Application of non-Gaussian multidimensional autoregressive model for climate data prediction. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2021, 13, 236-247.	0.7	1
18	New estimation method for periodic autoregressive time series of order 1 with additive noise. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2021, 13, 163-176.	0.7	3

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19	A Method for Structure Breaking Point Detection in Engine Oil Pressure Data. Energies, 2021, 14, 5496.	1.6	10
20	Generalized spectral coherence for cyclostationary signals with <mml:math altimg="si1.svg" xmlns:mml="http://www.w3.org/1998/Math/MathML"><mml:mrow><mml:mi>î±</mml:mi></mml:mrow></mml:math> -stable distribution. Mechanical Systems and Signal Processing, 2021, 159, 107737.	4.4	22
21	Market risk factors analysis for an international mining company. Multi-dimensional, heavy-tailed-based modelling. Resources Policy, 2021, 74, 102308.	4.2	9
22	Leveraging large-deviation statistics to decipher the stochastic properties of measured trajectories. New Journal of Physics, 2021, 23, 013008.	1.2	15
23	Empirical anomaly measure for finite-variance processes. Journal of Physics A: Mathematical and Theoretical, 2021, 54, 024001.	0.7	5
24	Model of the Vibration Signal of the Vibrating Sieving Screen Suspension for Condition Monitoring Purposes. Sensors, 2021, 21, 213.	2.1	14
25	Asymptotic behavior of dependence measures for Ornstein-Uhlenbeck model based on long memory processes. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2021, 13, 148-162.	0.7	0
26	Time series forecasting: problem of heavy-tailed distributed noise. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2021, 13, 248-256.	0.7	3
27	Divergence-Based Segmentation Algorithm for Heavy-Tailed Acoustic Signals with Time-Varying Characteristics. Sensors, 2021, 21, 8487.	2.1	3
28	The covariation-based Yule–Walker method for multidimensional autoregressive time series with \$\$alpha \$\$-stable distributed noise. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2021, 13, 394-414.	0.7	5
29	Subordinated Processes with Infinite Variance. Applied Condition Monitoring, 2020, , 111-135.	0.4	1
30	Separation of multiple local-damage-related components from vibration data using Nonnegative Matrix Factorization and multichannel data fusion. Mechanical Systems and Signal Processing, 2020, 145, 106954.	4.4	11
31	Long term belt conveyor gearbox temperature data analysis – Statistical tests for anomaly detection. Measurement: Journal of the International Measurement Confederation, 2020, 165, 108124.	2.5	21
32	Fractional Dynamics Identification via Intelligent Unpacking of the Sample Autocovariance Function by Neural Networks. Entropy, 2020, 22, 1322.	1.1	5
33	Local Defect Detection in Bearings in the Presence of Heavy-Tailed Noise and Spectral Overlapping of Informative and Non-Informative Impulses. Sensors, 2020, 20, 6444.	2.1	9
34	Measurement instrumentation and selected signal processing techniques for anomalous diffusion analysis. Measurement: Sensors, 2020, 7-9, 100017.	1.3	2
35	Identification, Decomposition and Segmentation of Impulsive Vibration Signals with Deterministic Components—A Sieving Screen Case Study. Sensors, 2020, 20, 5648.	2.1	12
36	Informative frequency band selection in the presence of non-Gaussian noise – a novel approach based on the conditional variance statistic with application to bearing fault diagnosis. Mechanical Systems and Signal Processing, 2020, 145, 106971.	4.4	54

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37	Long-term prediction of the metals' prices using non-Gaussian time-inhomogeneous stochastic process. Physica A: Statistical Mechanics and Its Applications, 2020, 555, 124659.	1.2	7
38	Measures of Crossâ€Dependence for Bidimensional Periodic AR(1) Model with αâ€Stable Distribution. Journal of Time Series Analysis, 2020, 41, 785-807.	0.7	7
39	Groundwater Level Fluctuation Analysis in a Semi-Urban Area Using Statistical Methods and Data Mining Techniques—A Case Study in WrocÅ,aw, Poland. Applied Sciences (Switzerland), 2020, 10, 3553.	1.3	5
40	Probabilistic properties of detrended fluctuation analysis for Gaussian processes. Physical Review E, 2020, 101, 032114.	0.8	8
41	Omnibus test for normality based on the Edgeworth expansion. PLoS ONE, 2020, 15, e0233901.	1.1	10
42	Identification and statistical analysis of impulse-like patterns of carbon monoxide variation in deep underground mine. AIP Conference Proceedings, 2020, , .	0.3	O
43	How to detect the cyclostationarity in heavy-tailed distributed signals. Signal Processing, 2020, 172, 107514.	2.1	31
44	Spatioâ€Temporal Dependence Measures for Bivariate AR(1) Models with ⟨i⟩α⟨ i⟩â€Stable Noise. Journal of Time Series Analysis, 2020, 41, 454-475.	0.7	8
45	Selection of the Informative Frequency Band in a Bearing Fault Diagnosis in the Presence of Non-Gaussian Noise—Comparison of Recently Developed Methods. Applied Sciences (Switzerland), 2020, 10, 2657.	1.3	41
46	Averaged-Calibration-Length Prediction for Currency Exchange Rates by a Time-Dependent Vasicek Model. Theoretical Economics Letters, 2020, 10, 579-599.	0.2	2
47	Multiple local damage detection method based on time-frequency representation and agglomerative hierarchical clustering of temporary spectral content. Applied Acoustics, 2019, 147, 44-55.	1.7	7
48	Fractional Brownian Motion Delayed by Tempered and Inverse Tempered Stable Subordinators. Methodology and Computing in Applied Probability, 2019, 21, 185-202.	0.7	16
49	Identification and Statistical Analysis of Impulse-Like Patterns of Carbon Monoxide Variation in Deep Underground Mines Associated with the Blasting Procedure. Sensors, 2019, 19, 2757.	2.1	20
50	Fractional lower order covariance-based estimator for bidimensional AR(1) model with stable distribution. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2019, 11, 217-229.	0.7	12
51	Novel method of informative frequency band selection for vibration signal using Nonnegative Matrix Factorization of spectrogram matrix. Mechanical Systems and Signal Processing, 2019, 130, 585-596.	4.4	38
52	Linnik L $ ilde{A}$ ©vy process and some extensions. Physica A: Statistical Mechanics and Its Applications, 2019, 529, 121539.	1.2	4
53	Pattern of mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" overflow="scroll">		

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55	Impulsive source separation using combination of Nonnegative Matrix Factorization of bi-frequency map, spatial denoising and Monte Carlo simulation. Mechanical Systems and Signal Processing, 2019, 127, 89-101.	4.4	27
56	The Automatic Method of Technical Condition Change Detection for LHD Machines - Engine Coolant Temperature Analysis. Applied Condition Monitoring, 2019, , 54-63.	0.4	3
57	Development of a GIS System Prototype for Spatiotemporal Analysis of Seismic Events. IOP Conference Series: Earth and Environmental Science, 2019, 221, 012059.	0.2	O
58	Local Termination Criterion for Impulsive Component Detection Using Progressive Genetic Algorithm. Applied Condition Monitoring, 2019, , 382-389.	0.4	0
59	Integration Approach for Local Damage Detection of Vibration Signal from Gearbox Based on KPSS Test. Applied Condition Monitoring, 2019, , 330-339.	0.4	2
60	Combination of Principal Component Analysis and Time-Frequency Representation for P-Wave Arrival Detection. Shock and Vibration, 2019, 2019, 1-7.	0.3	1
61	Fractional L $ ilde{A}$ ©vy stable motion time-changed by gamma subordinator. Communications in Statistics - Theory and Methods, 2019, 48, 5953-5968.	0.6	1
62	Stable L \tilde{A} ©vy process delayed by tempered stable subordinator. Statistics and Probability Letters, 2019, 145, 284-292.	0.4	4
63	Multiple local damage detection in gearbox by novel coherent bi-frequency map and its spatial, cycle oriented enhancement. Applied Acoustics, 2019, 144, 23-30.	1.7	12
64	Application of cointegration to vibration signal for local damage detection in gearboxes. Applied Acoustics, 2019, 144, 4-10.	1.7	25
65	Tempered Mittag-Leffler Lévy processes. Communications in Statistics - Theory and Methods, 2019, 48, 396-411.	0.6	9
66	Periodically impulsive behavior detection in noisy observation based on generalized fractional order dependency map. Applied Acoustics, 2019, 144, 31-39.	1.7	31
67	Fractional lower order covariance based-estimator for Ornstein-Uhlenbeck process with stable distribution. Mathematica Applicanda, 2019, 47, .	0.2	3
68	Cyclostationary Approach for Long Term Vibration Data Analysis. Applied Condition Monitoring, 2019, , 373-381.	0.4	О
69	Optimal Frequency Band Selection Based on the Clustering of Spatial Probability Density Function of Time-Frequency Decomposed Signal. Applied Condition Monitoring, 2019, , 390-399.	0.4	O
70	Long Term Temperature Data Analysis for Damage Detection in Electric Motor Bearings with Density Modeling and Bhattacharyya Distance. Applied Condition Monitoring, 2019, , 151-159.	0.4	О
71	Analysis of dynamic external loads to haul truck machine subsystems during operation in a deep underground mine. , 2019, , 515-524.		1
72	Normal and anomalous diffusion in fluctuations of dust concentration nearby emission source. Physica A: Statistical Mechanics and Its Applications, 2018, 491, 619-631.	1.2	4

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73	Technical condition change detection using Anderson–Darling statistic approach for LHD machines – engine overheating problem. International Journal of Mining, Reclamation and Environment, 2018, 32, 392-400.	1.2	29
74	Application of compound Poisson process for modelling of ore flow in a belt conveyor system with cyclic loading. International Journal of Mining, Reclamation and Environment, 2018, 32, 376-391.	1.2	10
75	Optimal parameters for anomalous-diffusion-exponent estimation from noisy data. Physical Review E, 2018, 98, .	0.8	22
76	Local Damage Detection Method Based on Distribution Distances Applied to Time-Frequency Map of Vibration Signal. IEEE Transactions on Industry Applications, 2018, 54, 4091-4103.	3.3	12
77	Discriminating between scaled and fractional Brownian motion via p-variation statistics. International Journal of Advances in Engineering Sciences and Applied Mathematics, 2018, 10, 9-14.	0.7	2
78	Large deviations of time-averaged statistics for Gaussian processes. Statistics and Probability Letters, 2018, 143, 47-55.	0.4	7
79	Recurrence statistics for anomalous diffusion regime change detection. Computational Statistics and Data Analysis, 2018, 128, 380-394.	0.7	8
80	Variance change point detection for fractional Brownian motion based on the likelihood ratio test. Physica A: Statistical Mechanics and Its Applications, 2018, 490, 439-450.	1.2	6
81	Informative frequency band identification method using bi-frequency map clustering for fault detection in rotating machines. Vibroengineering PROCEDIA, 2018, 19, 86-90.	0.3	1
82	A New Technique for Local Damage Detection Based on Statistical Properties of Vibration Signal. Applied Condition Monitoring, 2018, , 117-128.	0.4	0
83	Application of principal component analysis of time-frequency representation for gearbox fault detection. Vibroengineering PROCEDIA, 2018, 19, 82-85.	0.3	1
84	Mobile based vibration monitoring and its application to road quality monitoring in deep underground mine. Vibroengineering PROCEDIA, 2018, 19, 153-158.	0.3	4
85	Generalized fractional Laplace motion. Statistics and Probability Letters, 2017, 124, 101-109.	0.4	2
86	Fractional Brownian motion time-changed by gamma and inverse gamma process. Physica A: Statistical Mechanics and Its Applications, 2017, 468, 648-667.	1.2	23
87	Structural break detection method based on the Adaptive Regression Splines technique. Physica A: Statistical Mechanics and Its Applications, 2017, 471, 499-511.	1.2	12
88	Mean-squared-displacement statistical test for fractional Brownian motion. Physical Review E, 2017, 95, 032110.	0.8	30
89	Stable L \tilde{A} ©vy motion with inverse Gaussian subordinator. Physica A: Statistical Mechanics and Its Applications, 2017, 482, 486-500.	1.2	5
90	The modified Yule-Walker method for <mml:math altimg="si1.gif" display="inline" overflow="scroll" xmlns:mml="http://www.w3.org/1998/Math/MathML"><mml:mi>α</mml:mi></mml:math> -stable time series models. Physica A: Statistical Mechanics and Its Applications, 2017, 469, 588-603.	1.2	38

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91	Statistical properties of the anomalous scaling exponent estimator based on time-averaged mean-square displacement. Physical Review E, 2017, 96, 022132.	0.8	26
92	Bivariate sub-Gaussian model for stock index returns. Physica A: Statistical Mechanics and Its Applications, 2017, 486, 628-637.	1.2	6
93	Application of tempered stable distribution for selection of optimal frequency band in gearbox local damage detection. Applied Acoustics, 2017, 128, 14-22.	1.7	30
94	Local damage detection method based on distribution distances applied to time-frequency map of vibration signal. , 2017, , .		1
95	Elucidating distinct ion channel populations on the surface of hippocampal neurons via single-particle tracking recurrence analysis. Physical Review E, 2017, 96, 062404.	0.8	30
96	Alpha-stable distribution based methods in the analysis of the crusher vibration signals for fault detection. IFAC-PapersOnLine, 2017, 50, 4696-4701.	0.5	8
97	On-line updating or cyclostationary tools for rault detection in rotating machines - the filter bank approach * *This work is supported by the Framework Programme for Research and Innovation Horizon 2020 under grant agreement n. 636834 (DISIRE - Integrated Process Control based on) Tj ETQq1 1 0.784	43 d.\$ rgBT	¯/@verlock 10
98	Nonnegative factorization of spectrogram for local damage detection of belt conveyor gearboxes. IFAC-PapersOnLine, 2017, 50, 4714-4718.	0.5	7
99	Modified cumulative distribution function in application to waiting time analysis in the continuous time random walk scenario. Journal of Physics A: Mathematical and Theoretical, 2017, 50, 034002.	0.7	4
100	Novel method of informative frequency band selection for vibration signal using nonnegative matrix factorization of short-time fourier transform. , 2017, , .		3
101	Measures of Dependence for <mml:math id="M1" xmlns:mml="http://www.w3.org/1998/Math/MathML"><mml:mrow><mml:mi>î±</mml:mi></mml:mrow></mml:math> -Stable Distributed Processes and Its Application to Diagnostics of Local Damage in Presence of Impulsive Noise. Shock and Vibration, 2017, 2017, 1-9.	0.3	9
102	Data-Driven Iterative Vibration Signal Enhancement Strategy Using Alpha Stable Distribution. Shock and Vibration, 2017, 2017, 1-11.	0.3	10
103	Fault Detection in Belt Conveyor Drive Unit via Multiple Source Data. Applied Condition Monitoring, 2017, , 173-186.	0.4	5
104	Cyclic sources extraction from complex multiple-component vibration signal via periodically time varying filter. Applied Acoustics, 2017, 126, 170-181.	1.7	17
105	GARCH Process with GED Distribution. Applied Condition Monitoring, 2017, , 83-103.	0.4	O
106	Seismic Signal Enhancement via AR Filtering and Spatial Time-Frequency Denoising. Applied Condition Monitoring, 2017, , 51-68.	0.4	1
107	Automatic calculation of thresholds for load dependent condition indicators by modelling of probability distribution functions – maintenance of gearboxes used in mining conveying system. Vibroengineering PROCEDIA, 2017, 13, 67-72.	0.3	2
108	Long term vibration data analysis from wind turbine -statistical vs energy based features. Vibroengineering PROCEDIA, 2017, 13, 96-102.	0.3	2

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109	Stochastic Modelling as a Tool for Seismic Signals Segmentation. Shock and Vibration, 2016, 2016, 1-13.	0.3	8
110	Algorithm Indicating Moment of P-Wave Arrival Based on Second-Moment Characteristic. Shock and Vibration, 2016, 2016, 1-6.	0.3	6
111	Detection of occupancy profile based on carbon dioxide concentration pattern matching. Measurement: Journal of the International Measurement Confederation, 2016, 93, 265-271.	2.5	20
112	Discrimination of particulate matter emission sources using stochastic methods. Physica A: Statistical Mechanics and Its Applications, 2016, 463, 452-466.	1.2	0
113	Subordinated continuous-time AR processes and their application to modeling behavior of mechanical system. Physica A: Statistical Mechanics and Its Applications, 2016, 464, 123-137.	1.2	9
114	Local damage detection methods based on the stochastic modeling techniques. , 2016, , .		0
115	Impulsive Noise Cancellation Method for Copper Ore Crusher Vibration Signals Enhancement. IEEE Transactions on Industrial Electronics, 2016, 63, 5612-5621.	5. 2	53
116	Stable continuous-time autoregressive process driven by stable subordinator. Physica A: Statistical Mechanics and Its Applications, 2016, 444, 1012-1026.	1.2	13
117	Blind equalization using combined skewness–kurtosis criterion for gearbox vibration enhancement. Measurement: Journal of the International Measurement Confederation, 2016, 88, 34-44.	2.5	36
118	Diagnostic Features Modeling for Decision Boundaries Calculation for Maintenance of Gearboxes Used in Belt Conveyor System. Applied Condition Monitoring, 2016, , 251-263.	0.4	4
119	Multidimensional Signal Analysis for Technical Condition, Operation and Performance Understanding of Heavy Duty Mining Machines. Applied Condition Monitoring, 2016, , 197-210.	0.4	11
120	Vibration Analysis of Copper Ore Crushers Used in Mineral Processing Plantâ€"Problem of Bearings Damage Detection in Presence of Heavy Impulsive Noise. Applied Condition Monitoring, 2016, , 57-70.	0.4	4
121	New Criteria for Adaptive Blind Deconvolution of Vibration Signals from Planetary Gearbox. Applied Condition Monitoring, 2016, , 111-125.	0.4	6
122	Features based on instantaneous frequency for seismic signals clustering. Journal of Vibroengineering, 2016, 18, 1654-1667.	0.5	6
123	Combination of principal component analysis and time-frequency representations of multichannel vibration data for gearbox fault detection. Journal of Vibroengineering, 2016, 18, 2167-2175.	0.5	36
124	An Automatic Procedure for Multidimensional Temperature Signal Analysis of a SCADA System with Application to Belt Conveyor Components. Procedia Earth and Planetary Science, 2015, 15, 781-790.	0.6	21
125	Identification and stochastic modelling of sources in copper ore crusher vibrations. Journal of Physics: Conference Series, 2015, 628, 012125.	0.3	8
126	Discriminating between Light- and Heavy-Tailed Distributions with Limit Theorem. PLoS ONE, 2015, 10, e0145604.	1.1	27

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127	Dynamics of carbon dioxide concentration in indoor air. Stochastic Environmental Research and Risk Assessment, 2015, 29, 2193-2199.	1.9	13
128	Time-changed Ornstein–Uhlenbeck process. Journal of Physics A: Mathematical and Theoretical, 2015, 48, 135004.	0.7	28
129	Application of spectral decomposition of 222Rn activity concentration signal series measured in NiedÅ ^o wiedzia Cave to identification of mechanisms responsible for different time-period variations. Applied Radiation and Isotopes, 2015, 104, 74-86.	0.7	15
130	Codifference as a practical tool to measure interdependence. Physica A: Statistical Mechanics and Its Applications, 2015, 421, 412-429.	1.2	58
131	Method to characterize collective impact of factors on indoor air. Physica A: Statistical Mechanics and Its Applications, 2015, 420, 190-199.	1.2	17
132	Procedures for Decision Thresholds Finding in Maintenance Management of Belt Conveyor System – Statistical Modeling of Diagnostic Data. Lecture Notes in Production Engineering, 2015, , 391-402.	0.3	11
133	Two-Stage Data Driven Filtering for Local Damage Detection in Presence of Time Varying Signal to Noise Ratio. Mechanisms and Machine Science, 2015, , 401-410.	0.3	7
134	The Analysis of Stochastic Signal from LHD Mining Machine. Springer Proceedings in Mathematics and Statistics, 2015, , 469-478.	0.1	5
135	Multidimensional Analysis of New Zealand Electricity Prices. Applied Condition Monitoring, 2015, , 155-177.	0.4	O
136	The Dependence Structure for Symmetric \$\$alpha \$\$-stable CARMA(p,q) Processes. Applied Condition Monitoring, 2015, , 189-206.	0.4	1
137	Recent Developments in Vibration Based Diagnostics of Gear and Bearings Used in Belt Conveyors. Applied Mechanics and Materials, 2014, 683, 171-176.	0.2	31
138	Periodic Autoregressive Modeling of Vibration Time Series From Planetary Gearbox Used inÂBucket Wheel Excavator. Lecture Notes in Mechanical Engineering, 2014, , 171-186.	0.3	12
139	The local maxima method for enhancement of time–frequency map and its application to local damage detection in rotating machines. Mechanical Systems and Signal Processing, 2014, 46, 389-405.	4.4	54
140	Fokker–Planck type equations associated with fractional Brownian motion controlled by infinitely divisible processes. Physica A: Statistical Mechanics and Its Applications, 2014, 405, 104-113.	1.2	20
141	Selection of informative frequency band in local damage detection in rotating machinery. Mechanical Systems and Signal Processing, 2014, 48, 138-152.	4.4	91
142	The Local Maxima Method for Enhancement of Time-Frequency Map. Lecture Notes in Mechanical Engineering, 2014, , 325-334.	0.3	3
143	Stochastic Modeling of Indoor Air Temperature. Journal of Statistical Physics, 2013, 152, 979-994.	0.5	11
144	Tempered stable L \tilde{A} @vy motion driven by stable subordinator. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 3168-3176.	1.2	18

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145	The tempered stable process with infinitely divisible inverse subordinators. Journal of Statistical Mechanics: Theory and Experiment, 2013, 2013, P10011.	0.9	15
146	Modeling anomalous diffusion by a subordinated fractional Lévy-stable process. Journal of Statistical Mechanics: Theory and Experiment, 2013, 2013, P05016.	0.9	15
147	Title is missing!. Acta Physica Polonica B, 2012, 43, 1241.	0.3	12
148	Recognition of stable distribution with Lévy index <mml:math display="inline" xmlns:mml="http://www.w3.org/1998/Math/MathML"><mml:mi<math>\hat{l}*</mml:mi<math></mml:math> close to 2. Physical Review E, 2012, 85, 056711.	0.8	49
149	Geometric Brownian Motion with Tempered Stable Waiting Times. Journal of Statistical Physics, 2012, 148, 296-305.	0.5	27
150	Diffusive and subdiffusive dynamics of indoor microclimate: A time series modeling. Physical Review E, 2012, 86, 031128.	0.8	8
151	Arithmetic Brownian motion subordinated by tempered stable and inverse tempered stable processes. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 5685-5696. Subordinated <mml:math <="" altimg="si43.gif" display="inline" overflow="scroll" td=""><td>1.2</td><td>31</td></mml:math>	1.2	31
152	xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd"	1.2	58
153	xmlns:sb="http://www.elsevier.com/xml/common/struct-bib/dtd" xmlns:ce="http://www.elsevier.com/x. Calibration of the Subdiffusive Arithmetic Brownian Motion with Tempered Stable Waiting-Times. Journal of Statistical Physics, 2011, 143, 447-454.	0.5	25
154	Stochastic models for bidding strategies on oligopoly electricity market. Mathematical Methods of Operations Research, 2009, 69, 579-592.	0.4	3
155	Coupled continuous-time random walk approach to the Rachev–Rüschendorf model for financial data. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 407-418.	1.2	11
156	The impact of forward trading on the spot power price volatility with Cournot competition. , 2008, , .		3
157	On the support of the spectral measure of a harmonizable sequence. Proceedings of the American Mathematical Society, 2008, 136, 2609-2613.	0.4	3
158	Spectral measures of PARMA sequences. Journal of Time Series Analysis, 2007, 29, 070620082916015-???.	0.7	4
159	On detecting and modeling periodic correlation in financial data. Physica A: Statistical Mechanics and Its Applications, 2004, 336, 196-205.	1.2	69
160	Stochastic Modeling of Time Series with Application to Local Damage Detection in Rotating Machinery. Key Engineering Materials, 0, 569-570, 441-448.	0.4	21
161	Asymptotic behavior of the cross-dependence measures for bidimensional AR(1) model with \$alpha \$-stable noise. Banach Center Publications, 0, 122, 133-157.	0.1	5