Stepan M Mazur

List of Publications by Year
in descending order

14 papers	206 citations	1163117 8 h-index	1125743 13 g-index
14 all docs	14 docs citations	14 times ranked	84 citing authors

#	Article	IF	Citations
1	Bayesian estimation of the global minimum variance portfolio. European Journal of Operational Research, 2017, 256, 292-307.	5.7	65
2	Singular inverse Wishart distribution and its application to portfolio theory. Journal of Multivariate Analysis, 2016, 143, 314-326.	1.0	37
3	On the exact and approximate distributions of the product of a Wishart matrix with a normal vector. Journal of Multivariate Analysis, 2013, 122, 70-81.	1.0	15
4	An Iterative Approach to Ill-Conditioned Optimal Portfolio Selection. Computational Economics, 2020, 56, 773-794.	2.6	14
5	A test for the global minimum variance portfolio for small sample and singular covariance. AStA Advances in Statistical Analysis, 2017, 101, 253-265.	0.9	12
6	BAYESIAN INFERENCE FOR THE TANGENT PORTFOLIO. International Journal of Theoretical and Applied Finance, 2018, 21, 1850054.	0.5	12
7	Tangency portfolio weights for singular covariance matrix in small and large dimensions: Estimation and test theory. Journal of Statistical Planning and Inference, 2019, 201, 40-57.	0.6	12
8	Central limit theorems for functionals of large sample covariance matrix and mean vector in matrixâ€variate location mixture of normal distributions. Scandinavian Journal of Statistics, 2019, 46, 636-660.	1.4	11
9	Higher order moments of the estimated tangency portfolio weights. Journal of Applied Statistics, 2021, 48, 517-535.	1.3	11
10	Estimation of the linear fractional stable motion. Bernoulli, 2020, 26, .	1.3	7
11	Third cumulant for multivariate aggregate claim models. Scandinavian Actuarial Journal, 2018, 2018, 109-128.	1.7	4
12	Edgeworth expansions for multivariate random sums. Econometrics and Statistics, 2021, , .	0.8	2
13	Statistical inference for the tangency portfolio in high dimension. Statistics, 2021, 55, 532-560.	0.6	2
14	Predicting returns and dividend growth - the role of non-Gaussian innovations. Finance Research Letters, 2021, , 102315.	6.7	2