

# Stepan M Mazur

## List of Publications by Year in descending order

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14  
papers

206  
citations

1163117

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1125743

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g-index

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docs citations

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84  
citing authors

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