

Gyula Pap

List of Publications by Year in descending order

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37
papers

209
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1163117

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#	ARTICLE	IF	CITATIONS
1	Nearly unstable family of stochastic processes given by stochastic differential equations with time delay. <i>Journal of Statistical Planning and Inference</i> , 2021, 211, 1-11.	0.6	1
2	Asymptotic behavior of projections of supercritical multi-type continuous-state and continuous-time branching processes with immigration. <i>Advances in Applied Probability</i> , 2021, 53, 1023-1060.	0.7	2
3	On Aggregation of Subcritical Galton-Watson Branching Processes with Regularly Varying Immigration. <i>Lithuanian Mathematical Journal</i> , 2020, 60, 425-451.	0.4	3
4	Almost sure, L1- and L2-growth behavior of supercritical multi-type continuous state and continuous time branching processes with immigration. <i>Science China Mathematics</i> , 2020, 63, 2089-2116.	1.7	3
5	On tail behaviour of stationary second-order Galton-Watson processes with immigration. <i>Modern Stochastics: Theory and Applications</i> , 2020, , 315-338.	0.4	2
6	On conditional least squares estimation for affine diffusions based on continuous time observations. <i>Statistical Inference for Stochastic Processes</i> , 2019, 22, 41-75.	0.6	1
7	Asymptotic behavior of maximum likelihood estimators for a jump-type Heston model. <i>Journal of Statistical Planning and Inference</i> , 2019, 198, 139-164.	0.6	4
8	Regularly varying nonstationary second-order Galton-Watson processes with immigration. <i>Stochastic Models</i> , 2019, 35, 132-147.	0.5	2
9	Asymptotic properties of maximum likelihood estimator for the growth rate of a stable CIR process based on continuous time observations. <i>Statistics</i> , 2019, 53, 533-568.	0.6	1
10	Least-Squares Estimation for the Subcritical Heston Model Based on Continuous-Time Observations. <i>Journal of Statistical Theory and Practice</i> , 2019, 13, 1.	0.5	0
11	Asymptotic properties of maximum likelihood estimator for the growth rate for a jump-type CIR process based on continuous time observations. <i>Stochastic Processes and Their Applications</i> , 2018, 128, 1135-1164.	0.9	4
12	Statistical inference of 2-type critical Galton-Watson processes with immigration. <i>Statistical Inference for Stochastic Processes</i> , 2018, 21, 169-190.	0.6	2
13	Regularly varying non-stationary Galton-Watson processes with immigration. <i>Statistics and Probability Letters</i> , 2018, 140, 106-114.	0.7	3
14	One-parameter statistical model for linear stochastic differential equation with time delay. <i>Statistics</i> , 2017, 51, 510-531.	0.6	3
15	Asymptotic behavior of critical indecomposable multi-type branching processes with immigration. <i>ESAIM - Probability and Statistics</i> , 2016, 20, 238-260.	0.5	2
16	On convergence properties of infinitesimal generators of scaled multitype CBI processes. <i>Lithuanian Mathematical Journal</i> , 2016, 56, 1-15.	0.4	0
17	Statistical inference for critical continuous state and continuous time branching processes with immigration. <i>Metrika</i> , 2016, 79, 789-816.	0.8	1
18	Asymptotic behavior of critical, irreducible multi-type continuous state and continuous time branching processes with immigration. <i>Stochastics and Dynamics</i> , 2016, 16, 1650008.	1.2	8

#	ARTICLE	IF	CITATIONS
19	Moment Formulas for Multitype Continuous State and Continuous Time Branching Process with Immigration. <i>Journal of Theoretical Probability</i> , 2016, 29, 958-995.	0.8	13
20	Parameter estimation for the subcritical Heston model based on discrete time observations. <i>Acta Scientiarum Mathematicarum</i> , 2016, 82, 313-338.	0.4	3
21	Yamada-Watanabe Results for Stochastic Differential Equations with Jumps. <i>International Journal of Stochastic Analysis</i> , 2015, 2015, 1-23.	0.3	17
22	Statistical inference for 2-type doubly symmetric critical irreducible continuous state and continuous time branching processes with immigration. <i>Journal of Multivariate Analysis</i> , 2015, 139, 92-123.	1.0	3
23	Dilatively stable stochastic processes and aggregate similarity. <i>Aequationes Mathematicae</i> , 2015, 89, 1485-1507.	0.8	4
24	Asymptotic inference for a stochastic differential equation with uniformly distributed time delay. <i>Journal of Statistical Planning and Inference</i> , 2015, 167, 182-192.	0.6	6
25	Stationarity and Ergodicity for an Affine Two-Factor Model. <i>Advances in Applied Probability</i> , 2014, 46, 878-898.	0.7	20
26	Asymptotic behavior of CLS estimators for 2-type doubly symmetric critical Galton-Watson processes with immigration. <i>Bernoulli</i> , 2014, 20, .	1.3	8
27	Asymptotic Behavior of Critical Primitive Multi-Type Branching Processes with Immigration. <i>Stochastic Analysis and Applications</i> , 2014, 32, 727-741.	1.5	8
28	Parameter estimation for a subcritical affine two factor model. <i>Journal of Statistical Planning and Inference</i> , 2014, 151-152, 37-59.	0.6	6
29	Asymptotic Behavior of Conditional Least Squares Estimators for Unstable Integer-valued Autoregressive Models of Order 2. <i>Scandinavian Journal of Statistics</i> , 2014, 41, 866-892.	1.4	9
30	Stationarity and Ergodicity for an Affine Two-Factor Model. <i>Advances in Applied Probability</i> , 2014, 46, 878-898.	0.7	6
31	On parameter estimation for critical affine processes. <i>Electronic Journal of Statistics</i> , 2013, 7, .	0.7	16
32	Additive outliers in INAR(1) models. <i>Statistical Papers</i> , 2012, 53, 935-949.	1.2	18
33	Asymptotic inference for a one-dimensional simultaneous autoregressive model. <i>Metrika</i> , 2011, 74, 55-66.	0.8	0
34	Martingale characterizations of increment processes in a commutative hypergroup. <i>Advances in Pure and Applied Mathematics</i> , 2010, 1, .	0.4	1
35	Innovational Outliers in INAR(1) Models. <i>Communications in Statistics - Theory and Methods</i> , 2010, 39, 3343-3362.	1.0	17
36	Asymptotic Inference for Unit Roots in Spatial Triangular Autoregression. <i>Acta Applicandae Mathematicae</i> , 2007, 96, 17-42.	1.0	8

#	ARTICLE	IF	CITATIONS
37	Asymptotic properties of maximum-likelihood estimators for Heston models based on continuous time observations. <i>Statistics</i> , 0, , 1-29.	0.6	4