

Stelios Arvanitis

List of Publications by Year in descending order

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29
all docs

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docs citations

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citing authors

#	ARTICLE	IF	CITATIONS
1	Portfolio optimization based on stochastic dominance and empirical likelihood. Journal of Econometrics, 2018, 206, 167-186.	6.5	35
2	Stochastic Spanning. Journal of Business and Economic Statistics, 2019, 37, 573-585.	2.9	21
3	Time Dependence and Moments of a Family of Time-Varying Parameter Garch in Mean Models. Journal of Time Series Analysis, 2004, 25, 1-25.	1.2	17
4	Testing for prospect and Markowitz stochastic dominance efficiency. Journal of Econometrics, 2017, 198, 253-270.	6.5	16
5	Stochastic Bounds for Reference Sets in Portfolio Analysis. Management Science, 2021, 67, 7737-7754.	4.1	11
6	Mildly Explosive Autoregression Under Stationary Conditional Heteroskedasticity. Journal of Time Series Analysis, 2018, 39, 892-908.	1.2	9
7	Spanning tests for Markowitz stochastic dominance. Journal of Econometrics, 2020, 217, 291-311.	6.5	9
8	Robust optimization of forecast combinations. International Journal of Forecasting, 2019, 35, 910-926.	6.5	6
9	Stable limits for the Gaussian QMLE in the non-stationary GARCH(1,1) model. Economics Letters, 2017, 161, 135-137.	1.9	5
10	A class of indirect inference estimators: higher order asymptotics and approximate bias correction. Econometrics Journal, 2015, 18, 200-241.	2.3	4
11	A note on the limit theory of a Dickey-Fuller unit root test with heavy tailed innovations. Statistics and Probability Letters, 2017, 126, 198-204.	0.7	4
12	THE DIFFUSION LIMIT OF A TVP-GQARCH-M(1,1) MODEL. Econometric Theory, 2004, 20, .	0.7	2
13	Valid Locally Uniform Edgeworth Expansions for a Class of Weakly Dependent Processes or Sequences of Smooth Transformations. Journal of Time Series Econometrics, 2014, 6, .	0.4	2
14	A CLT for martingale transforms with infinite variance. Statistics and Probability Letters, 2016, 119, 116-123.	0.7	2
15	A Note on the QMLE Limit Theory in the Non-stationary ARCH(1) Model. Journal of Time Series Econometrics, 2016, 8, .	0.4	2
16	A note on stable limit theory for the OLSE with non usual rates and the heteroskedasticity robust Wald test. Communications in Statistics - Theory and Methods, 2018, 47, 28-41.	1.0	2
17	Nonparametric tests for Optimal Predictive Ability. International Journal of Forecasting, 2021, 37, 881-898.	6.5	2
18	A simple example of an indirect estimator with discontinuous limit theory in the MA(1) model. Journal of Time Series Analysis, 2014, 35, 536-557.	1.2	1

#	ARTICLE	IF	CITATIONS
19	Martingale Transforms with Mixed Stable Limits and the QMLE for Conditionally Heteroskedastic Models. SSRN Electronic Journal, 0, , .	0.4	1
20	Limit Theory for the QMLE of the GQARCH (1,1) Model. Communications in Statistics - Theory and Methods, 2015, 44, 3549-3575.	1.0	1
21	Martingale Transforms with Mixed Stable Limits and the QMLE for Conditionally Heteroskedastic Models. SSRN Electronic Journal, 2017, , .	0.4	1
22	On the Validity of Edgeworth Expansions and Moment Approximations for Three Indirect Inference Estimators. Journal of Econometric Methods, 2018, 7, .	0.6	1
23	Stochastic Bounds for Portfolio Analysis. SSRN Electronic Journal, 2018, , .	0.4	1
24	On the limit theory of the Gaussian SQMLE in the EGARCH(1,1) model. Journal of Time Series Analysis, 2020, 41, 341-350.	1.2	1
25	Technical Appendix of: Stochastic Bounds for Portfolio Analysis. SSRN Electronic Journal, 0, , .	0.4	1
26	On the Existence of Strongly Consistent Indirect Estimators When the Binding Function Is Compact Valued. Journal of Mathematics, 2013, 2013, 1-14.	1.0	0
27	Stable limit theory for the Gaussian QMLE in a non-stationary asymmetric GARCH model. Statistics and Probability Letters, 2019, 145, 166-172.	0.7	0
28	Stochastic dominance efficient sets and stochastic spanning. Decisions in Economics and Finance, 2021, 44, 401-409.	1.8	0
29	Spanning analysis of stock market anomalies under Prospect Stochastic Dominance. SSRN Electronic Journal, 0, , .	0.4	0