Rustam Ibragimov

List of Publications by Year
in descending order

63 papers	2,082 citations	394421 19 h-index	289244 40 g-index
66 all docs	66 docs citations	66 times ranked	1021 citing authors

#	Article	IF	Citations
1	Equity returns and sentiment. Dependence Modeling, 2022, 10, 159-176.	0.5	1
2	Predictability of cryptocurrency returns: evidence from robust tests. Dependence Modeling, 2022, 10, 191-206.	0.5	1
3	Sign tests for dependent observations. Econometrics and Statistics, 2019, 10, 1-8.	0.8	2
4	One country, two systems? The heavy-tailedness of Chinese A- and H- share markets. Emerging Markets Review, 2019, 38, 115-141.	4.4	8
5	The â€œCubic Law of the Stock Returnsâ€• in emerging markets. Journal of Empirical Finance, 2018, 46, 182-190.	1.8	12
6	Income inequality and price elasticity of market demand: the case of crossing Lorenz curves. Economic Theory, 2018, 65, 729-750.	0.9	2
7	Heavy tails and upper-tail inequality: The case of Russia. Empirical Economics, 2018, 54, 823-837.	3.0	13
8	Heavy-Tailed Densities. , 2018, , 5723-5728.		0
9	Unemployment and output dynamics in CIS countries: Okunâ€™s law revisited. Applied Economics, 2017, 49, 3453-3479.	2.2	16
10	Sanctions and the Russian stock market. Research in International Business and Finance, 2017, 40, 150-162.	5.9	25
11	Heavy tails and asymmetry of returns in the Russian stock market. Emerging Markets Review, 2017, 32, 200-219.	4.4	10
12	Sharp Probability Inequalities for Random Polynomials, Generalized Sample Cross-Moments, and Studentized Processes. , 2017, , 159-187.		2
13	Copulas and long memory. Probability Surveys, 2017, 14, .	1.3	8
14	Heavy tails and copulas: Limits of diversification revisited. Economics Letters, 2016, 149, 102-107.	1.9	14
15	Inference with Few Heterogeneous Clusters. Review of Economics and Statistics, 2016, 98, 83-96.	4.3	68
16	Heavy-Tailed Distributions and Robustness in Economics and Finance. Lecture Notes in Statistics, 2015, , .	0.2	83
17	Bounds for path-dependent options. Annals of Finance, 2015, 11, 433-451.	0.8	1
18	Implications of Heavy-Tailedness. Lecture Notes in Statistics, 2015, , 11-81.	0.2	0

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19	Inference and Empirical Examples. Lecture Notes in Statistics, 2015, , 83-109.	0.2	0
20	On the robustness of location estimators in models of firm growth under heavy-tailedness. Journal of Econometrics, 2014, 181, 25-33.	6.5	2
21	Emerging markets and heavy tails. Journal of Banking and Finance, 2013, 37, 2546-2559.	2.9	43
22	Diversification disasters. Journal of Financial Economics, 2011, 99, 333-348.	9.0	216
23	Value at risk and efficiency under dependence and heavy-tailedness: models with common shocks. Annals of Finance, 2011, 7, 285-318.	0.8	14
24	Rank âˆ' 1â€‰/â€‰2: A Simple Way to Improve the OLS Estimation of Tail Exponents. Journal of Business and Economic Statistics, 2011, 29, 24-39.	2.9	363
25	Optimal Bundling Strategies Under Heavy-Tailed Valuations. Management Science, 2010, 56, 1963-1976.	4.1	41
26	<scp>Pricing and Capital Allocation for Multiline Insurance Firms</scp>. Journal of Risk and Insurance, 2010, 77, 551-578.	1.6	34
27	Copula Estimation. Lecture Notes in Statistics, 2010, , 77-91.	0.2	44
28	<i>t</i>-Statistic Based Correlation and Heterogeneity Robust Inference. Journal of Business and Economic Statistics, 2010, 28, 453-468.	2.9	198
29	Nondiversification Traps in Catastrophe Insurance Markets. Review of Financial Studies, 2009, 22, 959-993.	6.8	120
30	Portfolio diversification and value at risk under thick-tailednessâ€. Quantitative Finance, 2009, 9, 565-580.	1.7	71
31	COPULA-BASED CHARACTERIZATIONS FOR HIGHER ORDER MARKOV PROCESSES. Econometric Theory, 2009, 25, 819-846.	0.7	84
32	Heavy-Tailed Densities. , 2009, , 1-6.		26
33	Portfolio diversification under local and moderate deviations from power laws. Insurance: Mathematics and Economics, 2008, 42, 594-599.	1.2	15
34	Optimal constants in the Rosenthal inequality for random variables with zero odd moments. Statistics and Probability Letters, 2008, 78, 186-189.	0.7	6
35	Heavy-tailedness and threshold sex determination. Statistics and Probability Letters, 2008, 78, 2804-2810.	0.7	3
36	A tale of two tails: peakedness properties in inheritance models of evolutionary theory. Journal of Evolutionary Economics, 2008, 18, 597-613.	1.7	0

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37	REGRESSION ASYMPTOTICS USING MARTINGALE CONVERGENCE METHODS. Econometric Theory, 2008, 24, 888-947.	0.7	56
38	EFFICIENCY OF LINEAR ESTIMATORS UNDER HEAVY-TAILEDNESS: CONVOLUTIONS OF [alpha]-SYMMETRIC DISTRIBUTIONS. Econometric Theory, 2007, 23, .	0.7	30
39	The limits of diversification when losses may be large. Journal of Banking and Finance, 2007, 31, 2551-2569.	2.9	149
40	T-Statistic Based Correlation and Heterogeneity Robust Inference. SSRN Electronic Journal, 2007, , .	0.4	10
41	Thou Shalt not Diversify: Why â€˜Two Of Every Sortâ€™?. Journal of Applied Probability, 2007, 44, 58-70.	0.7	3
42	Market Demand Elasticity and Income Inequality. Economic Theory, 2007, 32, 579-587.	0.9	12
43	Thou Shalt not Diversify: Why â€˜Two Of Every Sortâ€™?. Journal of Applied Probability, 2007, 44, 58-70.	0.7	1
44	Characterizations of joint distributions, copulas, information, dependence and decoupling, with applications to time series. , 2006, 49, 183-209.		31
45	Sign Tests for Dependent Observations. SSRN Electronic Journal, 2006, , .	0.4	0
46	The Limits of Diversification when Losses May be Large. SSRN Electronic Journal, 2006, , .	0.4	4
47	Copula-Based Dependence Characteriztions and Modeling for Time Series. SSRN Electronic Journal, 2005, , .	0.4	14
48	Option bounds. Journal of Applied Probability, 2004, 41, 145-156.	0.7	4
49	Option bounds. Journal of Applied Probability, 2004, 41, 145-156.	0.7	19
50	On extremal distributions and sharp $olds{L_p}$-bounds\ for sums of multilinear forms. Annals of Probability, 2003, 31, 630.	1.8	19
51	Bounds on moments of symmetric statistics. Studia Scientiarum Mathematicarum Hungarica, 2002, 39, 251-275.	0.1	7
52	The Exact Constant in the Rosenthal Inequality for Random Variables with Mean Zero. Theory of Probability and Its Applications, 2002, 46, 127-132.	0.3	29
53	A Characterization of Joint Distribution of Two-Valued Random Variables and Its Applications. Journal of Multivariate Analysis, 2002, 83, 389-408.	1.0	24
54	On sharp Burkholder?Rosenthal-type inequalities for infinite-degree -statistics. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2002, 38, 973-990.	1.1	5

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55	The best constant in the Rosenthal inequality for nonnegative random variables. Statistics and Probability Letters, 2001, 55, 367-376.	0.7	12
56	Exact Estimates for Moments of Random Bilinear Forms. Journal of Theoretical Probability, 2001, 14, 21-37.	0.8	6
57	Analogues of Khintchine, Marcinkiewicz-Zygmund and Rosenthal Inequalities for Symmetric Statistics. Scandinavian Journal of Statistics, 1999, 26, 621-633.	1.4	14
58	Short Communications: On an Exact Constant for the Rosenthal Inequality. Theory of Probability and Its Applications, 1998, 42, 294-302.	0.3	21
59	Equilibrium with Monoline and Multiline Structures. Review of Finance, 0, , rfw073.	6.3	1
60	Copulas and Long Memory. SSRN Electronic Journal, 0, , .	0.4	17
61	On Efficiencey of Linear Estimators Under Heavy-Tailedness. SSRN Electronic Journal, 0, , .	0.4	0
62	Value at Risk Under Dependence and Heavy-Tailedness: Models with Common Shocks. SSRN Electronic Journal, 0, , .	0.4	0
63	New Approaches to Robust Inference on Market (Non-)Efficiency, Volatility Clustering and Nonlinear Dependence. SSRN Electronic Journal, 0, , .	0.4	0