

Alireza Nematollahi

List of Publications by Year in descending order

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43
papers

400
citations

933447

10
h-index

794594

19
g-index

44
all docs

44
docs citations

44
times ranked

307
citing authors

#	ARTICLE	IF	CITATIONS
1	A time-varying GARCH mixed-effects model for isolating high- and low- frequency volatility and co-volatility. <i>Statistical Modelling</i> , 2024, 24, 58-81.	1.1	2
2	Generalized mixed $\hat{\tau}$ -shock models with random interarrival times and magnitude of shocks. <i>Journal of Computational and Applied Mathematics</i> , 2022, 403, 113832.	2.0	8
3	Longitudinal functional nonlinear marginal mixed effect models. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2021, 50, 4079-4099.	1.2	2
4	The Extended Birnbaum-Saunders Distribution Based on the Scale Shape Mixture of Skew Normal Distributions. <i>Journal of Statistical Theory and Applications</i> , 2021, 20, 481-517.	0.9	0
5	Life distribution properties of a new $\hat{\tau}$ -shock model. <i>Communications in Statistics - Theory and Methods</i> , 2020, 49, 3010-3025.	1.0	22
6	Assessment of a generalized discrete time mixed $\hat{\tau}$ -shock model for the multi-state systems. <i>Journal of Computational and Applied Mathematics</i> , 2020, 366, 112415.	2.0	25
7	In Mourning and Memory of Late Professor Behboodiani. <i>Iranian Journal of Science and Technology, Transaction A: Science</i> , 2020, 44, 1615-1616.	1.5	0
8	On the Life Distribution Behavior of the Generalized Mixed δ -Shock Models for the Multi-state Systems. <i>Iranian Journal of Science and Technology, Transaction A: Science</i> , 2020, 44, 839-850.	1.5	10
9	On the asymptotic distribution of the periodograms for the discrete time harmonizable simple processes. <i>Statistical Inference for Stochastic Processes</i> , 2019, 22, 307-322.	0.6	9
10	On the Extended Birnbaum-Saunders Distribution Based on the Skew-t-Normal Distribution. <i>Iranian Journal of Science and Technology, Transaction A: Science</i> , 2019, 43, 1689-1703.	1.5	3
11	MARK4 protein can explore the active-like conformations in its non-phosphorylated state. <i>Scientific Reports</i> , 2019, 9, 12967.	3.3	4
12	Modeling additive genetic effects in animal models by closed skew normal distribution. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2019, , 1-13.	1.2	1
13	Periodic autoregressive models with closed skew-normal innovations. <i>Computational Statistics</i> , 2019, 34, 1183-1213.	1.5	2
14	On the estimation problem of periodic autoregressive time series: symmetric and asymmetric innovations. <i>Journal of Statistical Computation and Simulation</i> , 2019, 89, 71-97.	1.2	7
15	Maximum likelihood estimation in vector autoregressive models with multivariate scaled τ -distributed innovations using EM-based algorithms. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2018, 47, 890-904.	1.2	5
16	Periodically correlated modeling by means of the periodograms asymptotic distributions. <i>Statistical Papers</i> , 2017, 58, 1267-1278.	1.2	39
17	On discrete-time stable multiple Markov processes. <i>Communications in Statistics - Theory and Methods</i> , 2017, 46, 1694-1708.	1.0	0
18	On the estimation of missing values in AR(1) model with exponential innovations. <i>Communications in Statistics - Theory and Methods</i> , 2017, 46, 3393-3400.	1.0	7

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19	Autoregressive Models with Mixture of Scale Mixtures of Gaussian Innovations. Iranian Journal of Science and Technology, Transaction A: Science, 2017, 41, 1099-1107.	1.5	23
20	Comparison of spatial interpolation methods in the first order stationary multiplicative spatial autoregressive models. Communications in Statistics - Theory and Methods, 2017, 46, 9230-9246.	1.0	6
21	Bayesian approach to epsilon-skew-normal family. Communications in Statistics - Theory and Methods, 2017, 46, 7546-7561.	1.0	18
22	AR(1) model with skew-normal innovations. Metrika, 2016, 79, 1011-1029.	0.8	15
23	On Periodically Correlated Wide-Sense Markov Processes. Iranian Journal of Science and Technology, Transaction A: Science, 2016, 40, 225-232.	1.5	0
24	Properties and Inference for a New Class of Skew-t Distributions. Communications in Statistics Part B: Simulation and Computation, 2016, 45, 3217-3237.	1.2	2
25	The modified exponential-geometric distribution. Communications in Statistics - Theory and Methods, 2016, 45, 173-181.	1.0	5
26	Concomitants of multivariate order statistics from multivariate elliptical distributions. Communications in Statistics - Theory and Methods, 2016, 45, 722-738.	1.0	2
27	Typical decision problems in the first-order autoregressive time series. Journal of Statistical Computation and Simulation, 2015, 85, 2919-2935.	1.2	0
28	A note on the Bayesian inference for generalized multivariate gamma distribution. Statistics and Probability Letters, 2014, 92, 95-98.	0.7	1
29	Likelihood-Based Inference in Autoregressive Models with Scaled-t-Distributed Innovations by Means of EM-Based Algorithms. Communications in Statistics Part B: Simulation and Computation, 2013, 42, 2239-2252.	1.2	9
30	An Epidemiological Survey of the Suicide Incidence Trends in the Southwest Iran: 2004-2009. International Journal of Health Policy and Management, 2013, 1, 219-222.	0.9	20
31	The Two-Piece Normal-Laplace Distribution. Communications in Statistics - Theory and Methods, 2012, 41, 3759-3785.	1.0	3
32	New autoregressive (AR) order selection criteria based on the prediction error estimation. Signal Processing, 2011, 91, 2359-2370.	3.7	8
33	New autoregressive model order selection criterion using same-realization predictions. , 2010, , .		0
34	Some aspects of the mean past lifetime of a parallel system under double regularly checking. Statistics, 2010, 44, 505-515.	0.6	10
35	On the distribution of the sum of independent uniform random variables. Statistical Papers, 2009, 50, 171-175.	1.2	51
36	On the sufficient statistics for multivariate ARMA models: approximate approach. Statistical Papers, 2009, 50, 261-276.	1.2	1

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37	On the Mean Past and the Mean Residual Life Under Double Monitoring. Communications in Statistics - Theory and Methods, 2008, 37, 1119-1133.	1.0	35
38	An inequality involving correlations. Statistics and Probability Letters, 2006, 76, 369-372.	0.7	0
39	Change Point Detection in a General Class of Distributions. Communications in Statistics - Theory and Methods, 2005, 34, 1935-1938.	1.0	5
40	Application of spectral analysis of daily water level and spring discharge hydrographs data for comparing physical characteristics of karstic aquifers. Journal of Hydrology, 2005, 311, 106-116.	5.4	40
41	On accelerating the EM-based algorithms for the VAR(1) models with multivariate generalized scaled t-distributed innovations. Communications in Statistics - Theory and Methods, 0, , 1-15.	1.0	0
42	PAR(1) model analysis: a web-based shiny application for analysing periodic autoregressive models. Journal of Statistical Computation and Simulation, 0, , 1-22.	1.2	0
43	A Comparison of the Bayesian and Non-Bayesian Approaches for the Periodic AR Models Based on the SMSN Innovations. Iranian Journal of Science and Technology, Transaction A: Science, 0, , 1.	1.5	0