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List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3692703/publications.pdf>

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3
papers

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citations

3311381

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2917675

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3
docs citations

3
times ranked

5
citing authors

#	ARTICLE	IF	CITATIONS
1	A Guide for Sparse PCA: Model Comparison and Applications. Psychometrika, 2021, 86, 893-919.	2.1	13
2	Optimal portfolio choice: a minimum expected loss approach. Mathematics and Financial Economics, 2020, 14, 97-120.	1.7	2
3	Sparsifying the least-squares approach to PCA: comparison of lasso and cardinality constraint. Advances in Data Analysis and Classification, 0, , 1.	1.4	1