

Peter S Karlsson

List of Publications by Year in descending order

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8
papers

35
citations

1937685
4
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1872680
6
g-index

8
all docs

8
docs citations

8
times ranked

31
citing authors

#	ARTICLE	IF	CITATIONS
1	A Liu estimator for the beta regression model and its application to chemical data. Journal of Chemometrics, 2020, 34, e3300.	1.3	13
2	Three estimators of the Mahalanobis distance in high-dimensional data. Journal of Applied Statistics, 2012, 39, 2713-2720.	1.3	6
3	Estimating mean-standard deviation ratios of financial data. Journal of Applied Statistics, 2012, 39, 657-671.	1.3	5
4	Performances of Model Selection Criteria When Variables are Ill Conditioned. Computational Economics, 2019, 54, 77-98.	2.6	5
5	A risk perspective of estimating portfolio weights of the global minimum-variance portfolio. AStA Advances in Statistical Analysis, 2020, 104, 59-80.	0.9	4
6	Wavelet quantile analysis of asymmetric pricing on the Swedish power market. Empirica, 2017, 44, 249-260.	1.8	2
7	The Incompleteness Problem of the APT Model. Computational Economics, 2011, 38, 129-151.	2.6	0
8	Model Based vs. Model Independent Tests for Cross-Correlation. Journal of Modern Applied Statistical Methods, 2010, 9, 75-89.	0.2	0