Peter S Karlsson

List of Publications by Year
in descending order

8 papers	35 citations	1937685 4 h-index	1872680 6 g-index
8 all docs	8 docs citations	8 times ranked	31 citing authors

#	Article	IF	Citations
1	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
2	A Liu estimator for the beta regression model and its application to chemical data. Journal of Chemometrics, 2020, 34, e3300.	1.3	13
3	Performances of Model Selection Criteria When Variables are Ill Conditioned. Computational Economics, 2019, 54, 77-98.	2.6	5
4	Wavelet quantile analysis of asymmetric pricing on the Swedish power market. Empirica, 2017, 44, 249-260.	1.8	2
5	Estimating mean-standard deviation ratios of financial data. Journal of Applied Statistics, 2012, 39, 657-671.	1.3	5
6	Three estimators of the Mahalanobis distance in high-dimensional data. Journal of Applied Statistics, 2012, 39, 2713-2720.	1.3	6
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