

Tsunehiro Ishihara

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4213313/publications.pdf>

Version: 2024-02-01

2
papers

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citations

2682572

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2917675

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2
docs citations

2
times ranked

26
citing authors

#	ARTICLE	IF	CITATIONS
1	Matrix exponential stochastic volatility with cross leverage. Computational Statistics and Data Analysis, 2016, 100, 331-350.	1.2	11
2	Efficient Bayesian estimation of a multivariate stochastic volatility model with cross leverage and heavy-tailed errors. Computational Statistics and Data Analysis, 2012, 56, 3674-3689.	1.2	24