Mohsen Rezapour

List of Publications by Year
in descending order

15 papers	120 citations	1307594 7 h-index	1281871 11 g-index
15 all docs	15 docs citations	15 times ranked	59 citing authors

#	Article	IF	Citations
1	Asymptotic Behavior of Eigenvalues of Variance-Covariance Matrix of a High-Dimensional Heavy-Tailed LÃ©vy Process. Methodology and Computing in Applied Probability, 2020, , 1.	1.2	0
2	Comparison of aggregation, minimum and maximum of two risky portfolios with dependent claims. Journal of Multivariate Analysis, 2020, 178, 104620.	1.0	7
3	Multivariate tail conditional expectation for scale mixtures of skew-normal distribution. Journal of Statistical Computation and Simulation, 2019, 89, 3167-3181.	1.2	6
4	The eigenvalues of the sample covariance matrix of a multivariate heavy-tailed stochastic volatility model. Bernoulli, 2018, 24, .	1.3	6
5	Progressively Type-II censored conditionally N-ordered statistics from a unified elliptically contoured copula. Communications in Statistics - Theory and Methods, 2017, 46, 5595-5611.	1.0	1
6	On properties of progressively Type-II censored conditionally N-ordered statistics arising from a non-identical and dependent random vector. Journal of Statistical Computation and Simulation, 2016, 86, 1818-1828.	1.2	2
7	On the construction of nested Archimedean copulas for <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si8.gif" display="inline" overflow="scroll"><mml:mi>d</mml:mi></mml:math>-monotone generators. Statistics and Probability Letters, 2015, 101, 21-32.	0.7	9
8	Some properties of stochastic volatility model that are induced by its volatility sequence. Statistical Methodology, 2015, 24, 28-36.	0.5	0
9	Multivariate normal meanâ€“variance mixture distribution based on Birnbaumâ€“Saunders distribution. Journal of Statistical Computation and Simulation, 2015, 85, 2736-2749.	1.2	19
10	Stochastic comparison of lifetimes of two<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si7.gif" display="inline" overflow="scroll"><mml:mrow><mml:mo>(</mml:mo><mml:mi>n</mml:mi><mml:mo>âˆ’</mml:mo><mml:mi>k</mml:mi><mml:mo>+ xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si8.gif" display="inline" overflow="scroll"><mml:mi>n</mml:mi></mml:math>systems with heterogeneous dependent components. Journal of Multivariate Analysis, 2014, 130, 240-251.	1.0	22
11	On properties of dependent progressively Type-II censored order statistics. Metrika, 2013, 76, 909-917.	0.8	10
12	Multivariate Aging with Archimedean Dependence Structures in High Dimensions. Communications in Statistics - Theory and Methods, 2013, 42, 2056-2070.	1.0	8
13	Estimators based on trimmed Kendallâ€™s tau in multivariate copula models. Statistical Methodology, 2013, 15, 55-72.	0.5	4
14	On properties of progressively Type-II censored order statistics arising from dependent and non-identical random variables. Statistical Methodology, 2013, 10, 58-71.	0.5	11
15	Stochastic volatility models with possible extremal clustering. Bernoulli, 2013, 19, .	1.3	15