Alessio Sancetta

List of Publications by Year
in descending order

19 papers	**100** citations	1937685 **4** h-index	1474206 **9** g-index
19 all docs	**19** docs citations	**19** times ranked	**55** citing authors

#	Article	IF	Citations
1	Nearest neighbor conditional estimation for Harris recurrent Markov chains. Journal of Multivariate Analysis, 2009, 100, 2224-2236.	1.0	31
2	Changing Correlation and Equity Portfolio Diversification Failure for Linear Factor Models during Market Declines*. Applied Mathematical Finance, 2007, 14, 227-242.	1.2	16
3	Greedy algorithms for prediction. Bernoulli, 2016, 22, .	1.3	14
4	Consistent estimation of a general nonparametric regression function in time series. Journal of Econometrics, 2009, 152, 70-78.	6.5	13
5	ESTIMATION FOR THE PREDICTION OF POINT PROCESSES WITH MANY COVARIATES. Econometric Theory, 2018, 34, 598-627.	0.7	7
6	A NONPARAMETRIC ESTIMATOR FOR THE COVARIANCE FUNCTION OF FUNCTIONAL DATA. Econometric Theory, 2015, 31, 1359-1381.	0.7	4
7	Weak Convergence of Laws on ℝᴷ with Common Marginals. Journal of Theoretical Probability, 2007, 20, 371-380.	0.8	3
8	A Recursive Algorithm for Mixture of Densities Estimation. IEEE Transactions on Information Theory, 2013, 59, 6893-6906.	2.4	3
9	Conditional estimation for dependent functional data. Journal of Multivariate Analysis, 2013, 120, 1-17.	1.0	2
10	Intraday End-of-Day Volume Prediction. Journal of Financial Econometrics, 2021, 19, 472-495.	1.5	2
11	Estimation in Reproducing Kernel Hilbert Spaces With Dependent Data. IEEE Transactions on Information Theory, 2021, 67, 1782-1795.	2.4	2
12	Strong law of large numbers for pairwise positive quadrant dependent random variables. Statistical Inference for Stochastic Processes, 2009, 12, 55-64.	0.6	1
13	Bootstrap model selection for possibly dependent and heterogeneous data. Annals of the Institute of Statistical Mathematics, 2010, 62, 515-546.	0.8	1
14	Consistency Results for Stationary Autoregressive Processes With Constrained Coefficients. IEEE Transactions on Information Theory, 2019, 65, 538-550.	2.4	1
15	Molten lava meets market languor. Quantitative Finance, 2002, 2, 405-405.	1.7	0
16	Semiparametric estimation of a class of generalized linear models without smoothing. Journal of Multivariate Analysis, 2014, 130, 141-154.	1.0	0
17	Intraday Trades Profile Estimation: An Intensity Approach. Journal of Financial Econometrics, 0, , .	1.5	0
18	Empirical Asset Pricing with Functional Factors. Journal of Financial Econometrics, 0, , .	1.5	0

#	Article	IF	Citations
19	ESTIMATION OF A HIGH-DIMENSIONAL COUNTING PROCESS WITHOUT PENALTY FOR HIGH-FREQUENCY EVENTS. Econometric Theory, 0, , 1-20.	0.7	0