Krzysztof PodgÃ³rski

List of Publications by Year
in descending order

29 papers	856 citations	933447 10 h-index	888059 17 g-index
40 all docs	40 docs citations	40 times ranked	643 citing authors

#	Article	IF	Citations
1	The Laplace Distribution and Generalizations. , 2001, , .		536
2	Models for road surface roughness. Vehicle System Dynamics, 2012, 50, 725-747.	3.7	69
3	Singular inverse Wishart distribution and its application to portfolio theory. Journal of Multivariate Analysis, 2016, 143, 314-326.	1.0	37
4	Modelling roughness of road profiles on parallel tracks using roughness indicators. International Journal of Vehicle Design, 2016, 70, 183.	0.3	26
5	A class of non-Gaussian second order random fields. Extremes, 2011, 14, 187-222.	1.0	24
6	AR(1) time series with autoregressive gamma variance for road topography modeling. Probabilistic Engineering Mechanics, 2016, 43, 106-116.	2.7	18
7	A generalized Sibuya distribution. Annals of the Institute of Statistical Mathematics, 2018, 70, 855-887.	0.8	16
8	Estimation for Stochastic Models Driven by Laplace Motion. Communications in Statistics - Theory and Methods, 2011, 40, 3281-3302.	1.0	15
9	A test for the global minimum variance portfolio for small sample and singular covariance. AStA Advances in Statistical Analysis, 2017, 101, 253-265.	0.9	12
10	Laplace distribution models for road topography and roughness. International Journal of Vehicle Performance, 2017, 3, 224.	0.4	12
11	Tangency portfolio weights for singular covariance matrix in small and large dimensions: Estimation and test theory. Journal of Statistical Planning and Inference, 2019, 201, 40-57.	0.6	12
12	Dynamically evolving Gaussian spatial fields. Extremes, 2011, 14, 223-251.	1.0	10
13	Laplace moving average model for multi-axial responses in fatigue analysis of a cultivator. Probabilistic Engineering Mechanics, 2013, 34, 12-25.	2.7	10
14	Sample Path Asymmetries in Nonâ€Gaussian Random Processes. Scandinavian Journal of Statistics, 2014, 41, 1102-1123.	1.4	8
15	Slepian noise approach for gaussian and Laplace moving average processes. Extremes, 2015, 18, 665-695.	1.0	8
16	Transmuted distributions and random extrema. Statistics and Probability Letters, 2016, 116, 6-8.	0.7	8
17	Convolution-invariant subclasses of generalized hyperbolic distributions. Communications in Statistics - Theory and Methods, 2016, 45, 98-103.	1.0	6
18	A novel weighted likelihood estimation with empirical Bayes flavor. Communications in Statistics Part B: Simulation and Computation, 2018, 47, 392-412.	1.2	6

#	Article	IF	Citations
19	Maximizing leave-one-out likelihood for the location parameter of unbounded densities. Annals of the Institute of Statistical Mathematics, 2015, 67, 19-38.	0.8	5
20	The Laplace multi-axial response model for fatigue analysis. International Journal of Fatigue, 2016, 85, 11-17.	5.7	4
21	Third cumulant for multivariate aggregate claim models. Scandinavian Actuarial Journal, 2018, 2018, 109-128.	1.7	4
22	Certain bivariate distributions and random processes connected with maxima and minima. Extremes, 2018, 21, 315-342.	1.0	4
23	Random spectral measure for non Gaussian moving averages. Communications in Statistics - Theory and Methods, 2018, 47, 448-462.	1.0	1
24	Gaussian Mixture Representation of the Laplace Distribution Revisited: Bibliographical Connections and Extensions. American Statistician, 2020, 74, 407-412.	1.6	1
25	Effective persistency evaluation via exact excursion distributions for random processes and fields. Journal of Physics Communications, 2022, 6, 035007.	1.2	1
26	Distributions at random events. , 2016, , .		0
27	Distributions of spatial wave size for random fields. , 2016, , .		0
28	Signals Featuring Harmonics With Random Frequencies â€“ Spectral, Distributional and Ergodic Properties. IEEE Transactions on Signal Processing, 2021, 69, 2779-2794.	5.3	0
29	Dyadic diagonalization of positive definite band matrices and efficient <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e394" altimg="si333.svg"><mml:mi>B</mml:mi></mml:math>-spline orthogonalization. Journal of Computational and Applied Mathematics, 2022, 414, 114444.	2.0	0