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	Effective persistency evaluation via exact excursion distributions for random processes and fields. Journal of Physics Communications, 2022, 6, 035007.	1.2	1
2	Dyadic diagonalization of positive definite band matrices and efficient B-spline orthogonalization. Journal of Computational and Applied Mathematics, 2022, 414, 114444.	2.0	0
3	Signals Featuring Harmonics With Random Frequencies â€" Spectral, Distributional and Ergodic Properties. IEEE Transactions on Signal Processing, 2021, 69, 2779-2794.	5.3	0
4	Gaussian Mixture Representation of the Laplace Distribution Revisited: Bibliographical Connections and Extensions. American Statistician, 2020, 74, 407-412.	1.6	1
5	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
6	Third cumulant for multivariate aggregate claim models. Scandinavian Actuarial Journal, 2018, 2018, 109-128.	1.7	4
7	A generalized Sibuya distribution. Annals of the Institute of Statistical Mathematics, 2018, 70, 855-887.	0.8	16
8	A novel weighted likelihood estimation with empirical Bayes flavor. Communications in Statistics Part B: Simulation and Computation, 2018, 47, 392-412.	1.2	6
9	Random spectral measure for non Gaussian moving averages. Communications in Statistics - Theory and Methods, 2018, 47, 448-462.	1.0	1
10	Certain bivariate distributions and random processes connected with maxima and minima. Extremes, 2018, 21, 315-342.	1.0	4
11	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
12	Laplace distribution models for road topography and roughness. International Journal of Vehicle Performance, 2017, 3, 224.	0.4	12
13	Transmuted distributions and random extrema. Statistics and Probability Letters, 2016, 116, 6-8.	0.7	8
14	Modelling roughness of road profiles on parallel tracks using roughness indicators. International Journal of Vehicle Design, 2016, 70, 183.	0.3	26
15	Distributions at random events. , 2016, , .		0
16	Distributions of spatial wave size for random fields. , 2016, , .		0
17	AR(1) time series with autoregressive gamma variance for road topography modeling. Probabilistic Engineering Mechanics, 2016, 43, 106-116.	2.7	18
18	Convolution-invariant subclasses of generalized hyperbolic distributions. Communications in Statistics - Theory and Methods, 2016, 45, 98-103.	1.0	6

#	Article	IF	Citations
19	The Laplace multi-axial response model for fatigue analysis. International Journal of Fatigue, 2016, 85, 11-17.	5.7	4
20	Singular inverse Wishart distribution and its application to portfolio theory. Journal of Multivariate Analysis, 2016, 143, 314-326.	1.0	37
21	Slepian noise approach for gaussian and Laplace moving average processes. Extremes, 2015, 18, 665-695.	1.0	8
22	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
23	Sample Path Asymmetries in Nonâ€Gaussian Random Processes. Scandinavian Journal of Statistics, 2014, 41, 1102-1123.	1.4	8
24	Laplace moving average model for multi-axial responses in fatigue analysis of a cultivator. Probabilistic Engineering Mechanics, 2013, 34, 12-25.	2.7	10
25	Models for road surface roughness. Vehicle System Dynamics, 2012, 50, 725-747.	3.7	69
26	Estimation for Stochastic Models Driven by Laplace Motion. Communications in Statistics - Theory and Methods, 2011, 40, 3281-3302.	1.0	15
27	A class of non-Gaussian second order random fields. Extremes, 2011, 14, 187-222.	1.0	24
28	Dynamically evolving Gaussian spatial fields. Extremes, 2011, 14, 223-251.	1.0	10
29	The Laplace Distribution and Generalizations. , 2001, , .		536