

Farzad

List of Publications by Year in descending order

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Version: 2024-02-01

20
papers

505
citations

1040056

9
h-index

940533

16
g-index

20
all docs

20
docs citations

20
times ranked

262
citing authors

#	ARTICLE	IF	CITATIONS
1	Tempered fractional calculus. <i>Journal of Computational Physics</i> , 2015, 293, 14-28.	3.8	207
2	Tempered fractional Brownian motion. <i>Statistics and Probability Letters</i> , 2013, 83, 2269-2275.	0.7	84
3	Tempered fractional time series model for turbulence in geophysical flows. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2014, 2014, P09023.	2.3	63
4	Stochastic integration for tempered fractional Brownian motion. <i>Stochastic Processes and Their Applications</i> , 2014, 124, 2363-2387.	0.9	43
5	Tempered fractional Brownian and stable motions of second kind. <i>Statistics and Probability Letters</i> , 2018, 132, 17-27.	0.7	24
6	Tempered Fractional Stable Motion. <i>Journal of Theoretical Probability</i> , 2016, 29, 681-706.	0.8	19
7	On Fractional Lévy Processes: Tempering, Sample Path Properties and Stochastic Integration. <i>Journal of Statistical Physics</i> , 2020, 178, 954-985.	1.2	18
8	Parameter estimation for ARTFIMA time series. <i>Journal of Statistical Planning and Inference</i> , 2019, 200, 129-145.	0.6	13
9	Invariance principles for tempered fractionally integrated processes. <i>Stochastic Processes and Their Applications</i> , 2018, 128, 3419-3438.	0.9	12
10	How Does Tempering Affect the Local and Global Properties of Fractional Brownian Motion?. <i>Journal of Theoretical Probability</i> , 2022, 35, 484-527.	0.8	5
11	Tempered fractional Brownian motion: Wavelet estimation, modeling and testing. <i>Applied and Computational Harmonic Analysis</i> , 2021, 51, 461-509.	2.2	4
12	Tempered Hermite process. <i>Modern Stochastics: Theory and Applications</i> , 2015, 2, 327-341.	0.4	3
13	Tempered fractionally integrated process with stable noise as a transient anomalous diffusion model. <i>Journal of Physics A: Mathematical and Theoretical</i> , 2022, 55, 174002.	2.1	3
14	Asymptotic theory for near integrated processes driven by tempered linear processes. <i>Journal of Econometrics</i> , 2020, 216, 192-202.	6.5	2
15	Parsimonious time series modeling for high frequency climate data. <i>Journal of Time Series Analysis</i> , 2021, 42, 442.	1.2	2
16	Tempered linear and non-linear time series models and their application to heavy-tailed solar flare data. <i>Chaos</i> , 2021, 31, 113124.	2.5	2
17	Asymptotic Theory for Near Integrated Process Driven by Tempered Linear Process. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
18	On the empirical process of tempered moving averages. <i>Statistics and Probability Letters</i> , 2020, 167, 108902.	0.7	0

#	ARTICLE	IF	CITATIONS
19	On multivariate fractional random fields: Tempering and operator-stable laws. Journal of Mathematical Analysis and Applications, 2021, 495, 124659.	1.0	0
20	Asymptotic theory for regression models with fractional local to unity root errors. Metrika, 2021, 84, 997-1024.	0.8	0