

# 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	How Does Tempering Affect the Local and Global Properties of Fractional Brownian Motion?. Journal of Theoretical Probability, 2022, 35, 484-527.	0.8	5
2	Tempered fractionally integrated process with stable noise as a transient anomalous diffusion model. Journal of Physics A: Mathematical and Theoretical, 2022, 55, 174002.	2.1	3
3	Parsimonious time series modeling for high frequency climate data. Journal of Time Series Analysis, 2021, 42, 442.	1.2	2
4	Tempered fractional Brownian motion: Wavelet estimation, modeling and testing. Applied and Computational Harmonic Analysis, 2021, 51, 461-509.	2.2	4
5	On multivariate fractional random fields: Tempering and operator-stable laws. Journal of Mathematical Analysis and Applications, 2021, 495, 124659.	1.0	0
6	Asymptotic theory for regression models with fractional local to unity root errors. Metrika, 2021, 84, 997-1024.	0.8	0
7	Tempered linear and non-linear time series models and their application to heavy-tailed solar flare data. Chaos, 2021, 31, 113124.	2.5	2
8	On Fractional Lévy Processes: Tempering, Sample Path Properties and Stochastic Integration. Journal of Statistical Physics, 2020, 178, 954-985.	1.2	18
9	On the empirical process of tempered moving averages. Statistics and Probability Letters, 2020, 167, 108902.	0.7	0
10	Asymptotic theory for near integrated processes driven by tempered linear processes. Journal of Econometrics, 2020, 216, 192-202.	6.5	2
11	Parameter estimation for ARTFIMA time series. Journal of Statistical Planning and Inference, 2019, 200, 129-145.	0.6	13
12	Invariance principles for tempered fractionally integrated processes. Stochastic Processes and Their Applications, 2018, 128, 3419-3438.	0.9	12
13	Tempered fractional Brownian and stable motions of second kind. Statistics and Probability Letters, 2018, 132, 17-27.	0.7	24
14	Tempered Fractional Stable Motion. Journal of Theoretical Probability, 2016, 29, 681-706.	0.8	19
15	Tempered fractional calculus. Journal of Computational Physics, 2015, 293, 14-28.	3.8	207
16	Tempered Hermite process. Modern Stochastics: Theory and Applications, 2015, 2, 327-341.	0.4	3
17	Stochastic integration for tempered fractional Brownian motion. Stochastic Processes and Their Applications, 2014, 124, 2363-2387.	0.9	43
18	Tempered fractional time series model for turbulence in geophysical flows. Journal of Statistical Mechanics: Theory and Experiment, 2014, 2014, P09023.	2.3	63

#	ARTICLE	IF	CITATIONS
19	Tempered fractional Brownian motion. <i>Statistics and Probability Letters</i> , 2013, 83, 2269-2275.	0.7	84
20	Asymptotic Theory for Near Integrated Process Driven by Tempered Linear Process. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1