Taras Zabolotskyy

List of Publications by Year
in descending order

9 papers	58 citations	1937685 4 h-index	1588992 8 g-index
9 all docs	9 docs citations	9 times ranked	34 citing authors

#	Article	IF	Citations
1	How risky is the optimal portfolio which maximizes the Sharpe ratio?. AStA Advances in Statistical Analysis, 2017, 101, 1-28.	0.9	17
2	On the existence of unbiased estimators for the portfolio weights obtained by maximizing the Sharpe ratio. AStA Advances in Statistical Analysis, 2008, 92, 29-34.	0.9	12
3	Determination and estimation of risk aversion coefficients. Computational Management Science, 2018, 15, 297-317.	1.3	11
4	Asymptotic behavior of the estimated weights and of the estimated performance measures of the minimum VaR and the minimum CVaR optimal portfolios for dependent data. Metrika, 2013, 76, 1105-1134.	0.8	9
5	Statistical Inference for the Beta Coefficient. Risks, 2019, 7, 56.	2.4	4
6	Statistical inference of the efficient frontier for dependent asset returns. Statistical Papers, 2009, 50, 593-604.	1.2	3
7	Sample efficient frontier in multivariate conditionally heteroscedastic elliptical models. Statistics, 2010, 44, 1-15.	0.6	1
8	Estimation of confidence level for Value-at-Risk: statistical analysis. Economic Annals-XXI, 2016, 158, 83-87.	0.3	1
9	Optimality of the minimum VaR portfolio using CVaR as a risk proxy in the context of transition to Basel III: methodology and empirical study. Economic Annals-XXI, 2018, 174, 43-50.	0.3	0