Gustavo Didier

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/7833611/publications.pdf

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33	329	1040056	940533
papers	citations	9	16
		h-index	g-index

33	33	33	117
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Counting the Number of Different Scaling Exponents in Multivariate Scale-Free Dynamics: Clustering by Bootstrap in the Wavelet Domain. , 2022, , .		1
2	The Generalized Langevin Equation in Harmonic Potentials: Anomalous Diffusion and Equipartition of Energy. Communications in Mathematical Physics, 2022, 393, 909-954.	2.2	4
3	On operator fractional LÃ©vy motion: integral representations and time-reversibility. Advances in Applied Probability, 2022, 54, 493-535.	0.7	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 the detection of mixing in anomalous diffusion. Journal of Mathematical Physics, 2021, 62, 063301.	1.1	0
7	Bootstrap for testing the equality of selfsimilarity exponents across multivariate time series. , 2021, , .		2
8	On Fractional LÃ©vy Processes: Tempering, Sample Path Properties and Stochastic Integration. Journal of Statistical Physics, 2020, 178, 954-985.	1.2	18
9	Asymptotic Analysis of the Mean Squared Displacement under Fractional Memory Kernels. SIAM Journal on Mathematical Analysis, 2020, 52, 3818-3842.	1.9	7
10	Multivariate scale-free temporal dynamics: From spectral (Fourier) to fractal (wavelet) analysis. Comptes Rendus Physique, 2019, 20, 489-501.	0.9	11
11	On Multivariate Non-Gaussian Scale Invariance: Fractional LÃ©vy Processes And Wavelet Estimation. , 2019, , .		2
12	Wavelet-Based Detection and Estimation of Fractional LÃ©vy Signals in High Dimensions. , 2019, , .		2
13	Two-step wavelet-based estimation for Gaussian mixed fractional processes. Statistical Inference for Stochastic Processes, 2019, 22, 157-185.	0.6	7
14	Domain and range symmetries of operator fractional Brownian fields. Stochastic Processes and Their Applications, 2018, 128, 39-78.	0.9	7
15	Wavelet estimation for operator fractional Brownian motion. Bernoulli, 2018, 24, .	1.3	35
16	Detecting and Estimating Multivariate Self-Similar Sources in High-Dimensional Noisy Mixtures. , 2018, , .		5
17	Fluid heterogeneity detection based on the asymptotic distribution of the time-averaged mean squared displacement in single particle tracking experiments. Journal of Physics A: Mathematical and Theoretical, 2018, 51, 445601.	2.1	6
18	Wavelet Domain Bootstrap for Testing the Equality of Bivariate Self-Similarity Exponents. , 2018, , .		3

#	Article	IF	Citations
19	Wavelet eigenvalue regression for <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" id="mml45" display="inline" overflow="scroll" altimg="si45.gif"><mml:mi>n</mml:mi></mml:math>-variate operator fractional Brownian motion. Journal of Multivariate Analysis, 2018, 168, 75-104.	1.0	15
20	Exponents of operator self-similar random fields. Journal of Mathematical Analysis and Applications, 2017, 448, 1450-1466.	1.0	10
21	The Asymptotic Distribution of The Pathwise Mean Squared Displacement in Single Particle Tracking Experiments. Journal of Time Series Analysis, 2017, 38, 395-416.	1.2	6
22	Multivariate Hadamard self-similarity: Testing fractal connectivity. Physica D: Nonlinear Phenomena, 2017, 356-357, 1-36.	2.8	19
23	Non-linear regression for bivariate self-similarity identification â€" application to anomaly detection in Internet traffic based on a joint scaling analysis of packet and byte counts. , 2016, , .		4
24	Non-Linear Wavelet Regression and Branch & Bound Optimization for the Full Identification of Bivariate Operator Fractional Brownian Motion. IEEE Transactions on Signal Processing, 2016, 64, 4040-4049.	5.3	5
25	Demixing multivariate-operator self-similar processes. , 2015, , .		6
26	On the wavelet-based simulation of anomalous diffusion. Journal of Statistical Computation and Simulation, 2014, 84, 697-723.	1.2	4
27	On integral representations of operator fractional Brownian fields. Statistics and Probability Letters, 2014, 92, 190-198.	0.7	8
28	On the vaguelet and Riesz properties ofL2-unbounded transformations of orthogonal wavelet bases. Journal of Approximation Theory, 2013, 176, 94-117.	0.8	0
29	Exponents, Symmetry Groups and Classification ofÂOperator Fractional Brownian Motions. Journal of Theoretical Probability, 2012, 25, 353-395.	0.8	27
30	Statistical challenges in microrheology. Journal of Time Series Analysis, 2012, 33, 724-743.	1.2	17
31	Integral representations and properties of operator fractional Brownian motions. Bernoulli, 2011, 17, .	1.3	65
32	Adaptive wavelet decompositions of stationary time series. Journal of Time Series Analysis, 2010, 31, 182-209.	1.2	7
33	Gaussian Stationary Processes: Adaptive Wavelet Decompositions, Discrete Approximations, andÂTheirÂConvergence. Journal of Fourier Analysis and Applications, 2008, 14, 203-234.	1.0	20