Nikolai Leonenko

List of Publications by Year
in descending order

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223 papers	5,937 citations	172457 29 h-index	91884 69 g-index
228 all docs	228 docs citations	228 times ranked	2279 citing authors

#	Article	IF	Citations
1	Fractional calculus and continuous-time finance. Physica A: Statistical Mechanics and Its Applications, 2000, 284, 376-384.	2.6	679
2	Fractional calculus and continuous-time finance II: the waiting-time distribution. Physica A: Statistical Mechanics and Its Applications, 2000, 287, 468-481.	2.6	450
3	Waiting-times and returns in high-frequency financial data: an empirical study. Physica A: Statistical Mechanics and Its Applications, 2002, 314, 749-755.	2.6	410
4	Uncoupled continuous-time random walks: Solution and limiting behavior of the master equation. Physical Review E, 2004, 69, 011107.	2.1	180
5	A class of RÃ©nyi information estimators for multidimensional densities. Annals of Statistics, 2008, 36, .	2.6	173
6	Spectral Analysis of Fractional Kinetic Equations with Random Data. Journal of Statistical Physics, 2001, 104, 1349-1387.	1.2	155
7	Statistical Analysis of Random Fields. , 1989, , .		153
8	Limit Theorems for Random Fields with Singular Spectrum. , 1999, , .		121
9	A new class of random vector entropy estimators and its applications in testing statistical hypotheses. Journal of Nonparametric Statistics, 2005, 17, 277-297.	0.9	107
10	Fractional Pearson diffusions. Journal of Mathematical Analysis and Applications, 2013, 403, 532-546.	1.0	88
11	Student processes. Advances in Applied Probability, 2005, 37, 342-365.	0.7	85
12	Anomalous waiting times in high-frequency financial data. Quantitative Finance, 2004, 4, 695-702.	1.7	75
13	Fractional random fields associated with stochastic fractional heat equations. Advances in Applied Probability, 2005, 37, 108-133.	0.7	56
14	Spectral Properties of Uperpositions of Ornstein-Uhlenbeck Type Processes. Methodology and Computing in Applied Probability, 2005, 7, 335-352.	1.2	55
15	Full characterization of the fractional Poisson process. Europhysics Letters, 2011, 96, 20004.	2.0	50
16	Dynamic models of long-memory processes driven by LÃ©vy noise. Journal of Applied Probability, 2002, 39, 730-747.	0.7	49
17	REVISITING THE DERIVATION OF THE FRACTIONAL DIFFUSION EQUATION. Fractals, 2003, 11, 281-289.	3.7	47
18	Dynamic models of long-memory processes driven by LÃ©vy noise. Journal of Applied Probability, 2002, 39, 730-747.	0.7	46

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19	Scaling laws for fractional diffusion-wave equations with singular data. Statistics and Probability Letters, 2000, 48, 239-252.	0.7	43
20	Correlation structure of fractional Pearson diffusions. Computers and Mathematics With Applications, 2013, 66, 737-745.	2.7	42
21	Non-Gaussian scenarios for the heat equation with singular initial conditions. Stochastic Processes and Their Applications, 1999, 84, 91-114.	0.9	41
22	Renormalization and homogenization of fractional diffusion equations with random data. Probability Theory and Related Fields, 2002, 124, 381-408.	1.8	41
23	Tauberian and Abelian Theorems for Long-range Dependent Random Fields. Methodology and Computing in Applied Probability, 2013, 15, 715-742.	1.2	36
24	On the Whittle estimators for some classes of continuous-parameter random processes and fields. Statistics and Probability Letters, 2006, 76, 781-795.	0.7	35
25	Five Years of Continuous-time Random Walks in Econophysics. , 2006, , 3-16.		34
26	Rate of convergence to the Rosenblatt distribution for additive functionals of stochastic processes with long-range dependence. Journal of Applied Mathematics and Stochastic Analysis, 2001, 14, 27-46.	0.3	31
27	MODELS FOR FRACTIONAL RIESZ-BESSEL MOTION AND RELATED PROCESSES. Fractals, 2001, 09, 329-346.	3.7	31
28	Harmonic analysis of random fractional diffusionâ€“wave equations. Applied Mathematics and Computation, 2003, 141, 77-85.	2.2	30
29	Limit theorems for weighted nonlinear transformations of Gaussian stationary processes with singular spectra. Annals of Probability, 2013, 41, .	1.8	30
30	Fractional Skellam processes with applications to finance. Fractional Calculus and Applied Analysis, 2014, 17, 532-551.	2.2	30
31	On a class of minimum contrast estimators for fractional stochastic processes and fields. Journal of Statistical Planning and Inference, 2004, 123, 161-185.	0.6	29
32	Statistical Inference for Student Diffusion Process. Stochastic Analysis and Applications, 2010, 28, 972-1002.	1.5	29
33	Continuous-Time Stochastic Processes with Cyclical Long-Range Dependence. Australian and New Zealand Journal of Statistics, 2004, 46, 275-296.	0.9	28
34	Fractional Poisson Fields and Martingales. Journal of Statistical Physics, 2018, 170, 700-730.	1.2	28
35	Student processes. Advances in Applied Probability, 2005, 37, 342-365.	0.7	27
36	On a SzegÃ¶ type limit theorem, the HÃ¶lder-Young-Brascamp-Lieb inequality, and the asymptotic theory of integrals and quadratic forms of stationary fields. ESAIM - Probability and Statistics, 2010, 14, 210-255.	0.5	27

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37	Correlation Structure of Time-Changed LÃ©vy Processes. Communications in Applied and Industrial Mathematics, 2014, 6, .	0.3	27
38	Scaling Limits of Solutions of the Heat Equation for Singular Non-Gaussian Data. Journal of Statistical Physics, 1998, 91, 423-438.	1.2	26
39	Minimum contrast estimation of random processes based on information of second and third orders. Journal of Statistical Planning and Inference, 2007, 137, 1302-1331.	0.6	26
40	The fractional non-homogeneous Poisson process. Statistics and Probability Letters, 2017, 120, 147-156.	0.7	26
41	Higher-Order Spectral Densities of Fractional Random Fields. Journal of Statistical Physics, 2003, 111, 789-814.	1.2	25
42	Statistical inference for reciprocal gamma diffusion process. Journal of Statistical Planning and Inference, 2010, 140, 30-51.	0.6	25
43	Exact parabolic asymptotics for singular n-D Burgersâ€™ random fields: Gaussian approximation. Stochastic Processes and Their Applications, 1998, 76, 141-165.	0.9	24
44	Burgers' turbulence problem with linear or quadratic external potential. Journal of Applied Probability, 2005, 42, 550-565.	0.7	24
45	Sojourn measures of Student and Fisherâ€“Snedecor random fields. Bernoulli, 2014, 20, .	1.3	23
46	Semiparametric analysis of long-range dependence in nonlinear regression. Journal of Statistical Planning and Inference, 2008, 138, 1733-1753.	0.6	22
47	Simulation of LÃ©vy-driven Ornsteinâ€“Uhlenbeck processes with given marginal distribution. Computational Statistics and Data Analysis, 2009, 53, 2427-2437.	1.2	22
48	A generalization of the space-fractional Poisson process and its connection to some LÃ©vy processes. Electronic Communications in Probability, 2016, 21, .	0.4	22
49	Random Spherical Hyperbolic Diffusion. Journal of Statistical Physics, 2019, 177, 889-916.	1.2	21
50	Multifractality of products of geometric Ornstein-Uhlenbeck-type processes. Advances in Applied Probability, 2008, 40, 1129-1156.	0.7	21
51	Hyperbolic Vector Random Fields with Hyperbolic Direct and Cross Covariance Functions. Stochastic Analysis and Applications, 2012, 30, 662-674.	1.5	20
52	Space-Time Fractional Stochastic Equations on Regular Bounded Open Domains. Fractional Calculus and Applied Analysis, 2016, 19, 1161-1199.	2.2	20
53	Tauberian and Abelian theorems for correlation function of a homogeneous isotropic random field. Ukrainian Mathematical Journal, 1991, 43, 1539-1548.	0.5	19
54	Parameter identification for singular random fields arising in Burgersâ€™ turbulence. Journal of Statistical Planning and Inference, 1999, 80, 1-13.	0.6	19

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55	Convergence of integrated superpositions of Ornstein-Uhlenbeck processes to fractional Brownian motion. Stochastics, 2005, 77, 477-499.	1.1	19
56	On Spectral Representations of Tensor Random Fields on the Sphere. Stochastic Analysis and Applications, 2012, 30, 44-66.	1.5	19
57	Solvable non-Markovian dynamic network. Physical Review E, 2015, 92, 042801.	2.1	19
58	Fractional Queues with Catastrophes and Their Transient Behaviour. Mathematics, 2018, 6, 159.	2.2	18
59	Scaling Laws for the Multidimensional Burgers Equation with Quadratic External Potential. Journal of Statistical Physics, 2006, 124, 191-205.	1.2	17
60	Characteristic function estimation of non-Gaussian Ornsteinâ€“Uhlenbeck processes. Journal of Statistical Planning and Inference, 2009, 139, 3050-3063.	0.6	17
61	Fractional Elliptic, Hyperbolic and Parabolic Random Fields. Electronic Journal of Probability, 2011, 16, .	1.0	17
62	Quasi-likelihood-based higher-order spectral estimation of random fields with possible long-range dependence. Journal of Applied Probability, 2004, 41, 35-53.	0.7	16
63	Title is missing!. Acta Applicandae Mathematicae, 1997, 47, 1-18.	1.0	15
64	Asymptotic behavior of M-estimators in continuous-time non-linear regression with long-range dependent errors. Random Operators and Stochastic Equations, 2002, 10, .	0.1	15
65	The sample autocorrelation function and the detection of long-memory processes. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 6367-6379.	2.6	15
66	RÃ‰NYI FUNCTION FOR MULTIFRACTAL RANDOM FIELDS. Fractals, 2013, 21, 1350009.	3.7	15
67	Fractional Differential Equations. International Journal of Differential Equations, 2010, 2010, 1-2.	0.8	14
68	A normal inverse Gaussian model for a risky asset with dependence. Statistics and Probability Letters, 2012, 82, 109-115.	0.7	14
69	On the rate of convergence to Rosenblatt-type distribution. Journal of Mathematical Analysis and Applications, 2015, 425, 111-132.	1.0	14
70	Fractional risk process in insurance. Mathematics and Financial Economics, 2020, 14, 43-65.	1.7	14
71	Fractional random fields associated with stochastic fractional heat equations. Advances in Applied Probability, 2005, 37, 108-133.	0.7	13
72	Multifractal Products of Stationary Diffusion Processes. Stochastic Analysis and Applications, 2009, 27, 475-499.	1.5	13

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73	Series Expansions for the First Passage Distribution of Wongâ€“Pearson Jump-Diffusions. Stochastic Analysis and Applications, 2009, 27, 770-796.	1.5	13
74	Statistical inference for the <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si16.gif" display="inline" overflow="scroll"><mml:mi>Ïµ</mml:mi></mml:math>-entropy and the quadratic RÃ©nyi entropy. Journal of Multivariate Analysis, 2010, 101, 1981-1994.	1.0	13
75	Intermittency of Superpositions of Ornsteinâ€“Uhlenbeck Type Processes. Journal of Statistical Physics, 2016, 165, 390-408.	1.2	13
76	Fractional Erlang queues. Stochastic Processes and Their Applications, 2020, 130, 3249-3276.	0.9	13
77	Sharpness of the normal approximation of functionals of strongly correlated Gaussian random fields. Mathematical Notes, 1988, 43, 161-171.	0.4	12
78	Title is missing!. Journal of Statistical Physics, 2000, 99, 769-781.	1.2	12
79	Weak convergence of functionals of stationary long memory processes to Rosenblatt-type distributions. Journal of Statistical Planning and Inference, 2006, 136, 1220-1236.	0.6	12
80	Parameter estimation for Fisherâ€“Snedecor diffusion. Statistics, 2011, 45, 27-42.	0.6	12
81	Fractional Differential Equations 2012. International Journal of Differential Equations, 2013, 2013, 1-2.	0.8	12
82	Detecting multifractal stochastic processes under heavy-tailed effects. Chaos, Solitons and Fractals, 2014, 65, 78-89.	5.1	12
83	Asymptotic properties of the partition function and applications in tail index inference of heavy-tailed data. Statistics, 2015, 49, 1221-1242.	0.6	12
84	Rosenblatt distribution subordinated to Gaussian random fields with long-range dependence. Stochastic Analysis and Applications, 2017, 35, 144-177.	1.5	12
85	Spectral Properties of Burgers and KPZ Turbulence. Journal of Statistical Physics, 2006, 122, 949-974.	1.2	11
86	Characteristic function estimation of Ornsteinâ€“Uhlenbeck-based stochastic volatility models. Computational Statistics and Data Analysis, 2011, 55, 2525-2539.	1.2	11
87	Fractal Activity Time Models for Risky Asset with Dependence and Generalized Hyperbolic Distributions. Stochastic Analysis and Applications, 2012, 30, 476-492.	1.5	11
88	Disaggregation of spatial autoregressive processes. Spatial Statistics, 2013, 3, 1-20.	1.9	11
89	Macroscaling Limit Theorems for Filtered Spatiotemporal Random Fields. Stochastic Analysis and Applications, 2013, 31, 460-508.	1.5	11
90	Fractional-In-Time and Multifractional-In-Space Stochastic Partial Differential Equations. Fractional Calculus and Applied Analysis, 2016, 19, 1434-1459.	2.2	11

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91	Burgers' turbulence problem with linear or quadratic external potential. Journal of Applied Probability, 2005, 42, 550-565.	0.7	10
92	Multifractality of products of geometric Ornstein-Uhlenbeck-type processes. Advances in Applied Probability, 2008, 40, 1129-1156.	0.7	10
93	Multifractal scaling of products of birthâ€“death processes. Bernoulli, 2009, 15, .	1.3	10
94	Scaling Properties of the Empirical Structure Function of Linear Fractional Stable Motion and Estimation of Its Parameters. Journal of Statistical Physics, 2015, 158, 105-119.	1.2	10
95	Heavy-tailed fractional Pearson diffusions. Stochastic Processes and Their Applications, 2017, 127, 3512-3535.	0.9	10
96	Tempered fractional Poisson processes and fractional equations with Z-transform. Stochastic Analysis and Applications, 2020, 38, 939-957.	1.5	10
97	On rate of convergence in non-central limit theorems. Bernoulli, 2019, 25, .	1.3	10
98	Spherically Restricted Random Hyperbolic Diffusion. Entropy, 2020, 22, 217.	2.2	10
99	On the Kaplanâ€“Meier Estimator of Long-Range Dependent Sequences. Statistical Inference for Stochastic Processes, 2001, 4, 17-40.	0.6	9
100	Correction: A class of RÃ©nyi information estimators for multidimensional densities. Annals of Statistics, 2010, 38, .	2.6	9
101	The Student Subordinator Model with Dependence for Risky Asset Returns. Communications in Statistics - Theory and Methods, 2011, 40, 3509-3523.	1.0	9
102	On the convergence of quadratic variation for compound fractional Poisson processes. Fractional Calculus and Applied Analysis, 2012, 15, .	2.2	9
103	A functional limit theorem for stochastic integrals driven by a time-changed symmetric<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" display="inline" overflow="scroll"><mml:mi>Î±</mml:mi></mml:math>-stable LÃ©vy process. Stochastic Processes and Their Applications, 2014, 124, 385-410.	0.9	9
104	On a class of minimum contrast estimators for Gegenbauer random fields. Test, 2015, 24, 657-680.	1.1	9
105	Fractional Poisson Fields. Methodology and Computing in Applied Probability, 2015, 17, 155-168.	1.2	9
106	Fractional spherical random fields. Statistics and Probability Letters, 2016, 116, 146-156.	0.7	9
107	Fractional immigration-death processes. Journal of Mathematical Analysis and Applications, 2021, 495, 124768.	1.0	9
108	Spatiotemporal random fields associated with stochastic fractional Helmholtz and heat equations. Stochastic Environmental Research and Risk Assessment, 2008, 22, 3-13.	4.0	8

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109	Spectral representation of transition density of Fisherâ€“Snedecor diffusion. Stochastics, 2013, 85, 346-369.	1.1	8
110	Estimation of the covariance function of Gaussian isotropic random fields on spheres, related Rosenblatt-type distributions and the cosmic variance problem. Electronic Journal of Statistics, 2018, 12, .	0.7	8
111	Asymptotic properties of the LSE in a regression model with long-memory Gaussian and non-Gaussian stationary errors. Random Operators and Stochastic Equations, 1996, 4, .	0.1	7
112	Simulation of multifractal products of Ornsteinâ€“Uhlenbeck type processes. Nonlinearity, 2010, 23, 823-843.	1.4	7
113	Asymptotic properties of parameter estimates for random fields with tapered data. Electronic Journal of Statistics, 2017, 11, .	0.7	7
114	Limit theorems for the fractional nonhomogeneous Poisson process. Journal of Applied Probability, 2019, 56, 246-264.	0.7	7
115	The unusual properties of aggregated superpositions of Ornsteinâ€“Uhlenbeck type processes. Bernoulli, 2019, 25, .	1.3	7
116	Skellam Type Processes of Order k and Beyond. Entropy, 2020, 22, 1193.	2.2	7
117	Entropy-based test for generalised Gaussian distributions. Computational Statistics and Data Analysis, 2022, 173, 107502.	1.2	7
118	Statistical inference using higher-order information. Journal of Multivariate Analysis, 2007, 98, 706-742.	1.0	6
119	Multifractal models via products of geometric OU-processes: Review and applications. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 7-16.	2.6	6
120	Risky Asset Models with Tempered Stable Fractal Activity Time. Stochastic Analysis and Applications, 2014, 32, 642-663.	1.5	6
121	Limit theorems, scaling of moments and intermittency for integrated finite variance supOU processes. Stochastic Processes and Their Applications, 2019, 129, 5113-5150.	0.9	6
122	Option pricing in illiquid markets: A fractional jumpâ€“diffusion approach. Journal of Computational and Applied Mathematics, 2021, 381, 112995.	2.0	6
123	Time-Non-Local Pearson Diffusions. Journal of Statistical Physics, 2021, 183, 1.	1.2	6
124	Stochastic representation of fractional Bessel-Riesz motion. Chaos, Solitons and Fractals, 2017, 102, 135-139.	5.1	6
125	Monte Carlo method for fractional-order differentiation extended to higher orders. Fractional Calculus and Applied Analysis, 2022, 25, 841-857.	2.2	6
126	Tauberian theorems for correlation functions and limit theorems for spherical averages of random fields. Random Operators and Stochastic Equations, 1993, 1, .	0.1	5

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127	Limiting distributions of the solutions of the many-dimensional Bï¿½rgers equation with random initial data. I. Ukrainian Mathematical Journal, 1994, 46, 953-961.	0.5	5
128	Non-Gaussian limit distributions of solutions of the many-dimensional Bï¿½rgers equation with random initial data. Ukrainian Mathematical Journal, 1995, 47, 385-392.	0.5	5
129	Spectral properties of the scaling limit solutions of the Burgerâ€™s equation with singular data. Random Operators and Stochastic Equations, 1996, 4, .	0.1	5
130	On the exactness of normal approximation of LSE of regression coefficient of long-memory random fields. Statistics and Probability Letters, 2000, 48, 121-130.	0.7	5
131	Gaussian Scenario for the Heat Equation with Quadratic Potential and Weakly Dependent Data with Applications. Methodology and Computing in Applied Probability, 2008, 10, 595-620.	1.2	5
132	Robust Estimators in Non-linear Regression Models with Long-Range Dependence. Springer Optimization and Its Applications, 2009, , 193-221.	0.9	5
133	Evaluation of bias in higher-order spectral estimation. Theory of Probability and Mathematical Statistics, 2010, 80, 1-1.	0.5	5
134	Hypothesis testing for Fisherâ€“Snedecor diffusion. Journal of Statistical Planning and Inference, 2012, 142, 2308-2321.	0.6	5
135	Ergodicity and mixing bounds for the Fisherâ€“Snedecor diffusion. Bernoulli, 2013, 19, .	1.3	5
136	Gegenbauer random fields. Random Operators and Stochastic Equations, 2014, 22, 1-16.	0.1	5
137	MatÃ©rn Class Tensor-Valued Random Fields and Beyond. Journal of Statistical Physics, 2017, 168, 1276-1301.	1.2	5
138	Low-traffic limit and first-passage times for a simple model of the continuous double auction. Physica A: Statistical Mechanics and Its Applications, 2017, 485, 61-72.	2.6	5
139	Intermittency of trawl processes. Statistics and Probability Letters, 2018, 137, 235-242.	0.7	5
140	Analysis of spherical monofractal and multifractal random fields. Stochastic Environmental Research and Risk Assessment, 2021, 35, 681-701.	4.0	5
141	Statistical Inference for RÃ©nyi Entropy Functionals. Lecture Notes in Computer Science, 2012, , 36-51.	1.3	5
142	Estimates of linear regression coefficients on a homogeneous random field. Ukrainian Mathematical Journal, 1979, 30, 562-568.	0.5	4
143	On the Invariance Principle for Homogeneous and Isotropic Random Fields. Theory of Probability and Its Applications, 1979, 24, 175-181.	0.3	4
144	On spectral and bispectral estimator of the parameter of nongaussian data. Random Operators and Stochastic Equations, 1998, 6, .	0.1	4

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145	On estimation of regression coefficients of long memory random fields observed on the arrays. Random Operators and Stochastic Equations, 1998, 6, .	0.1	4
146	Quasi-likelihood-based higher-order spectral estimation of random fields with possible long-range dependence. Journal of Applied Probability, 2004, 41, 35-53.	0.7	4
147	Linnik processes. Random Operators and Stochastic Equations, 2008, 16, .	0.1	4
148	Ergodic Transition in a Simple Model of the Continuous Double Auction. PLoS ONE, 2014, 9, e88095.	2.5	4
149	Statistical estimation of quadratic RÃ©nyi entropy for a stationarym-dependent sequence. Journal of Nonparametric Statistics, 2014, 26, 385-411.	0.9	4
150	Limit theorems for additive functionals of stationary fields, under integrability assumptions on the higher order spectral densities. Stochastic Processes and Their Applications, 2015, 125, 1629-1652.	0.9	4
151	Wealth distribution and the Lorenz curve: a finitary approach. Journal of Economic Interaction and Coordination, 2015, 10, 79-89.	0.7	4
152	Limit theorems for multifractal products of geometric stationary processes. Bernoulli, 2016, 22, .	1.3	4
153	Series representations of isotropic vector random fields on balls. Statistics and Probability Letters, 2020, 156, 108583.	0.7	4
154	Spectral Analysis of Fractional Hyperbolic Diffusion Equations with Random Data. Journal of Statistical Physics, 2020, 179, 155-175.	1.2	4
155	Large deviations for a class of tempered subordinators and their inverse processes. Proceedings of the Royal Society of Edinburgh Section A: Mathematics, 2021, 151, 2030-2050.	1.2	4
156	Non-local Solvable Birthâ€“Death Processes. Journal of Theoretical Probability, 2022, 35, 1284-1323.	0.8	4
157	Estimate of the rate of convergence in the central limit theorem for m-dependent random fields. Mathematical Notes, 1975, 17, 76-78.	0.4	3
158	Limit distributions of characteristics of exceeding a level by a Gaussian field. Mathematical Notes, 1987, 41, 339-345.	0.4	3
159	Non-Gaussian limit distributions for solutions of Burgers equation with strongly dependent random initial conditions. Random Operators and Stochastic Equations, 1994, 2, .	0.1	3
160	Limiting distributions of the solutions of the many-dimensional Bï¿½rgers equation with random initial data. II. Ukrainian Mathematical Journal, 1994, 46, 1101-1109.	0.5	3
161	Scaling limits of solutions of the Burgers equation with singular non-Gaussian data. Random Operators and Stochastic Equations, 1995, 3, .	0.1	3
162	On the rate of convergence to the normal law for solutions of the Burgers equation with singular initial data. Journal of Statistical Physics, 1996, 82, 915-930.	1.2	3

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163	Product-limit estimator for long- and short-range dependent sequences under gamma type subordination. Random Operators and Stochastic Equations, 2002, 10, .	0.1	3
164	Estimation of Spectral Densities with Multiplicative Parameter. Acta Applicandae Mathematicae, 2003, 79, 115-128.	1.0	3
165	Log-normal, log-gamma and log-negative inverted gamma scenarios in multifractal products of stochastic processes. Statistics and Probability Letters, 2008, 78, 1274-1282.	0.7	3
166	Spatial Scalings for Randomly Initialized Heat and Burgers Equations with Quadratic Potentials. Stochastic Analysis and Applications, 2010, 28, 303-321.	1.5	3
167	Fractional Differential Equations 2011. International Journal of Differential Equations, 2011, 2011, 1-2.	0.8	3
168	Student-like models for risky asset with dependence. Stochastic Analysis and Applications, 2017, 35, 452-464.	1.5	3
169	BOUNDS ON THE SUPPORT OF THE MULTIFRACTAL SPECTRUM OF STOCHASTIC PROCESSES. Fractals, 2018, 26, 1850055.	3.7	3
170	Increasing domain asymptotics for the first Minkowski functional of spherical random fields. Theory of Probability and Mathematical Statistics, 2019, 97, 127-149.	0.5	3
171	The Multifaceted Behavior of Integrated supOU Processes: The Infinite Variance Case. Journal of Theoretical Probability, 2020, 33, 1801-1831.	0.8	3
172	First passage times for some classes of fractional time-changed diffusions. Stochastic Analysis and Applications, 0, , 1-29.	1.5	3
173	Monte Carlo method for fractional-order differentiation. Fractional Calculus and Applied Analysis, 2022, 25, 346-361.	2.2	3
174	Central limit theorem for m-dependent random fields in schemes related to series schemes. Ukrainian Mathematical Journal, 1976, 27, 556-559.	0.5	2
175	Works of M. I. Yadrenko in the theory of random fields. Ukrainian Mathematical Journal, 1992, 44, 1343-1348.	0.5	2
176	Gaussian and non-Gaussian limit distributions of estimates of the regression coefficients of a long-memory time series. , 1999, 51, 1044-1054.	0.0	2
177	Strongly dependent Gaussian scenarios for the Burgers turbulence problem with quadratic external potential. Random Operators and Stochastic Equations, 2006, 14, .	0.1	2
178	Parameter estimation for reciprocal gamma Ornsteinâ€“Uhlenbeck type processes. Theory of Probability and Mathematical Statistics, 2013, 86, 137-154.	0.5	2
179	Multifractal scenarios for products of geometric LÃ©vy-based stationary models. Stochastic Analysis and Applications, 2016, 34, 610-643.	1.5	2
180	Non-central limit theorems for random fields subordinated to gamma-correlated random fields. Bernoulli, 2017, 23, .	1.3	2

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181	Isotropic random fields with infinitely divisible marginal distributions. Stochastic Analysis and Applications, 2018, 36, 189-208.	1.5	2
182	Fractional Stokesâ€“Boussinesqâ€“Langevin equation and Mittag-Leffler correlation decay. Theory of Probability and Mathematical Statistics, 2019, 98, 5-26.	0.5	2
183	On the Whittle estimator for linear random noise spectral density parameter in continuous-time nonlinear regression models. Statistical Inference for Stochastic Processes, 2020, 23, 129-169.	0.6	2
184	Limit theorems for filtered long-range dependent random fields. Stochastics, 2020, 92, 1175-1196.	1.1	2
185	Parameter Estimation for Non-Stationary Fisher-Snedecor Diffusion. Methodology and Computing in Applied Probability, 2020, 22, 1023-1061.	1.2	2
186	Fractional non-homogeneous Poisson and PÃ³lya-Aeppli processes of order k and beyond. Communications in Statistics - Theory and Methods, 2023, 52, 2682-2701.	1.0	2
187	Bounds for mixing times for finite semi-Markov processes with heavy-tail jump distribution. Fractional Calculus and Applied Analysis, 2022, 25, 229-243.	2.2	2
188	Central limit theorem for homogeneous random fields with a weight function. Cybernetics and Systems Analysis, 1976, 11, 835-838.	0.0	1
189	Reduction conditions for geometric-type functions of homogeneous isotropic random gamma-correlation fields. I. Ukrainian Mathematical Journal, 1989, 41, 43-49.	0.5	1
190	Spherical measures of sojourn above a high level for one class of random fields. Cybernetics and Systems Analysis, 1989, 25, 272-280.	0.0	1
191	Estimates of regression parameters of random fields. I. Ukrainian Mathematical Journal, 1992, 44, 437-442.	0.5	1
192	On the limit distribution of the correlogram of a stationary Gaussian process with weak decrease in correlation. Ukrainian Mathematical Journal, 1993, 45, 1841-1848.	0.5	1
193	Asymptotic optimal designs under long-range dependence error structure. Bernoulli, 2009, 15, .	1.3	1
194	Correlation properties of continuous-time autoregressive processes delayed by the inverse of the stable subordinator. Communications in Statistics - Theory and Methods, 2020, 49, 5091-5113.	1.0	1
195	A fractional generalization of the dirichlet distribution and related distributions. Fractional Calculus and Applied Analysis, 2021, 24, 112-136.	2.2	1
196	Detecting hidden periodicities for models with cyclical errors. Statistics and Its Interface, 2017, 10, 107-118.	0.3	1
197	A Generalization of Multifractional Brownian Motion. Fractal and Fractional, 2022, 6, 74.	3.3	1
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