

Nikolai Leonenko

List of Publications by Year in descending order

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222
papers

5,937
citations

196777

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104191

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all docs

228
docs citations

228
times ranked

2588
citing authors

#	ARTICLE	IF	CITATIONS
1	Fractional non-homogeneous Poisson and PÃly-Aeppli processes of order k and beyond. Communications in Statistics - Theory and Methods, 2023, 52, 2682-2701.	0.6	2
2	Non-local Solvable Birth-Death Processes. Journal of Theoretical Probability, 2022, 35, 1284-1323.	0.4	4
3	A Generalization of Multifractal Brownian Motion. Fractal and Fractional, 2022, 6, 74.	1.6	1
4	Bounds for mixing times for finite semi-Markov processes with heavy-tail jump distribution. Fractional Calculus and Applied Analysis, 2022, 25, 229-243.	1.2	2
5	Skorokhod Reflection Problem for Delayed Brownian Motion with Applications to Fractional Queues. Symmetry, 2022, 14, 615.	1.1	1
6	Monte Carlo method for fractional-order differentiation. Fractional Calculus and Applied Analysis, 2022, 25, 346-361.	1.2	3
7	Entropy-based test for generalised Gaussian distributions. Computational Statistics and Data Analysis, 2022, 173, 107502.	0.7	7
8	Monte Carlo method for fractional-order differentiation extended to higher orders. Fractional Calculus and Applied Analysis, 2022, 25, 841-857.	1.2	6
9	Option pricing in illiquid markets: A fractional jump-diffusion approach. Journal of Computational and Applied Mathematics, 2021, 381, 112995.	1.1	6
10	Analysis of spherical monofractal and multifractal random fields. Stochastic Environmental Research and Risk Assessment, 2021, 35, 681-701.	1.9	5
11	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.	0.8	4
12	Fractional immigration-death processes. Journal of Mathematical Analysis and Applications, 2021, 495, 124768.	0.5	9
13	Time-Non-Local Pearson Diffusions. Journal of Statistical Physics, 2021, 183, 1.	0.5	6
14	A fractional generalization of the dirichlet distribution and related distributions. Fractional Calculus and Applied Analysis, 2021, 24, 112-136.	1.2	1
15	The entropy based goodness of fit tests for generalized von Mises-Fisher distributions and beyond. Electronic Journal of Statistics, 2021, 15, .	0.4	0
16	Fractional risk process in insurance. Mathematics and Financial Economics, 2020, 14, 43-65.	1.0	14
17	Series representations of isotropic vector random fields on balls. Statistics and Probability Letters, 2020, 156, 108583.	0.4	4
18	Fractional Erlang queues. Stochastic Processes and Their Applications, 2020, 130, 3249-3276.	0.4	13

#	ARTICLE	IF	CITATIONS
19	Correlation properties of continuous-time autoregressive processes delayed by the inverse of the stable subordinator. <i>Communications in Statistics - Theory and Methods</i> , 2020, 49, 5091-5113.	0.6	1
20	On the Whittle estimator for linear random noise spectral density parameter in continuous-time nonlinear regression models. <i>Statistical Inference for Stochastic Processes</i> , 2020, 23, 129-169.	0.4	2
21	The Multifaceted Behavior of Integrated supOU Processes: The Infinite Variance Case. <i>Journal of Theoretical Probability</i> , 2020, 33, 1801-1831.	0.4	3
22	Limit theorems for filtered long-range dependent random fields. <i>Stochastics</i> , 2020, 92, 1175-1196.	0.6	2
23	Parameter Estimation for Non-Stationary Fisher-Snedecor Diffusion. <i>Methodology and Computing in Applied Probability</i> , 2020, 22, 1023-1061.	0.7	2
24	Ehrenfestâ€“Brillouin-type correlated continuous time random walk and fractional Jacobi diffusion. <i>Theory of Probability and Mathematical Statistics</i> , 2020, 99, 137-147.	0.3	0
25	Skellam Type Processes of Order k and Beyond. <i>Entropy</i> , 2020, 22, 1193.	1.1	7
26	Tempered fractional Poisson processes and fractional equations with Z -transform. <i>Stochastic Analysis and Applications</i> , 2020, 38, 939-957.	0.9	10
27	Spectral Analysis of Fractional Hyperbolic Diffusion Equations with Random Data. <i>Journal of Statistical Physics</i> , 2020, 179, 155-175.	0.5	4
28	Spherically Restricted Random Hyperbolic Diffusion. <i>Entropy</i> , 2020, 22, 217.	1.1	10
29	Limit theorems for the fractional nonhomogeneous Poisson process. <i>Journal of Applied Probability</i> , 2019, 56, 246-264.	0.4	7
30	Random Spherical Hyperbolic Diffusion. <i>Journal of Statistical Physics</i> , 2019, 177, 889-916.	0.5	21
31	Limit theorems, scaling of moments and intermittency for integrated finite variance supOU processes. <i>Stochastic Processes and Their Applications</i> , 2019, 129, 5113-5150.	0.4	6
32	Fractional Stokesâ€“Boussinesqâ€“Langevin equation and Mittag-Leffler correlation decay. <i>Theory of Probability and Mathematical Statistics</i> , 2019, 98, 5-26.	0.3	2
33	Increasing domain asymptotics for the first Minkowski functional of spherical random fields. <i>Theory of Probability and Mathematical Statistics</i> , 2019, 97, 127-149.	0.3	3
34	The unusual properties of aggregated superpositions of Ornsteinâ€“Uhlenbeck type processes. <i>Bernoulli</i> , 2019, 25, .	0.7	7
35	On rate of convergence in non-central limit theorems. <i>Bernoulli</i> , 2019, 25, .	0.7	10
36	Isotropic random fields with infinitely divisible marginal distributions. <i>Stochastic Analysis and Applications</i> , 2018, 36, 189-208.	0.9	2

#	ARTICLE	IF	CITATIONS
37	Fractional Poisson Fields and Martingales. <i>Journal of Statistical Physics</i> , 2018, 170, 700-730.	0.5	28
38	Intermittency of trawl processes. <i>Statistics and Probability Letters</i> , 2018, 137, 235-242.	0.4	5
39	Fractional Queues with Catastrophes and Their Transient Behaviour. <i>Mathematics</i> , 2018, 6, 159.	1.1	18
40	BOUNDS ON THE SUPPORT OF THE MULTIFRACTAL SPECTRUM OF STOCHASTIC PROCESSES. <i>Fractals</i> , 2018, 26, 1850055.	1.8	3
41	Estimation of the covariance function of Gaussian isotropic random fields on spheres, related Rosenblatt-type distributions and the cosmic variance problem. <i>Electronic Journal of Statistics</i> , 2018, 12, .	0.4	8
42	Student-like models for risky asset with dependence. <i>Stochastic Analysis and Applications</i> , 2017, 35, 452-464.	0.9	3
43	Heavy-tailed fractional Pearson diffusions. <i>Stochastic Processes and Their Applications</i> , 2017, 127, 3512-3535.	0.4	10
44	Rosenblatt distribution subordinated to Gaussian random fields with long-range dependence. <i>Stochastic Analysis and Applications</i> , 2017, 35, 144-177.	0.9	12
45	MatrÃ©m Class Tensor-Valued Random Fields and Beyond. <i>Journal of Statistical Physics</i> , 2017, 168, 1276-1301.	0.5	5
46	Continuous-time statistics and generalized relaxation equations. <i>European Physical Journal B</i> , 2017, 90, 1.	0.6	0
47	Low-traffic limit and first-passage times for a simple model of the continuous double auction. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 485, 61-72.	1.2	5
48	Non-central limit theorems for random fields subordinated to gamma-correlated random fields. <i>Bernoulli</i> , 2017, 23, .	0.7	2
49	The fractional non-homogeneous Poisson process. <i>Statistics and Probability Letters</i> , 2017, 120, 147-156.	0.4	26
50	Asymptotic properties of parameter estimates for random fields with tapered data. <i>Electronic Journal of Statistics</i> , 2017, 11, .	0.4	7
51	Stochastic representation of fractional Bessel-Riesz motion. <i>Chaos, Solitons and Fractals</i> , 2017, 102, 135-139.	2.5	6
52	Detecting hidden periodicities for models with cyclical errors. <i>Statistics and Its Interface</i> , 2017, 10, 107-118.	0.2	1
53	A generalization of the space-fractional Poisson process and its connection to some LÃ©vy processes. <i>Electronic Communications in Probability</i> , 2016, 21, .	0.1	22
54	Random exchange models and the distribution of wealth. <i>European Physical Journal: Special Topics</i> , 2016, 225, 3293-3298.	1.2	0

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55	Limit theorems for multifractal products of geometric stationary processes. <i>Bernoulli</i> , 2016, 22, .	0.7	4
56	Space-Time Fractional Stochastic Equations on Regular Bounded Open Domains. <i>Fractional Calculus and Applied Analysis</i> , 2016, 19, 1161-1199.	1.2	20
57	Fractional-In-Time and Multifractional-In-Space Stochastic Partial Differential Equations. <i>Fractional Calculus and Applied Analysis</i> , 2016, 19, 1434-1459.	1.2	11
58	Fractional spherical random fields. <i>Statistics and Probability Letters</i> , 2016, 116, 146-156.	0.4	9
59	Intermittency of Superpositions of Ornstein-Uhlenbeck Type Processes. <i>Journal of Statistical Physics</i> , 2016, 165, 390-408.	0.5	13
60	Multifractal scenarios for products of geometric Lévy-based stationary models. <i>Stochastic Analysis and Applications</i> , 2016, 34, 610-643.	0.9	2
61	Solvable non-Markovian dynamic network. <i>Physical Review E</i> , 2015, 92, 042801.	0.8	19
62	Asymptotic properties of the partition function and applications in tail index inference of heavy-tailed data. <i>Statistics</i> , 2015, 49, 1221-1242.	0.3	12
63	Limit theorems for additive functionals of stationary fields, under integrability assumptions on the higher order spectral densities. <i>Stochastic Processes and Their Applications</i> , 2015, 125, 1629-1652.	0.4	4
64	On the rate of convergence to Rosenblatt-type distribution. <i>Journal of Mathematical Analysis and Applications</i> , 2015, 425, 111-132.	0.5	14
65	On a class of minimum contrast estimators for Gegenbauer random fields. <i>Test</i> , 2015, 24, 657-680.	0.7	9
66	Scaling Properties of the Empirical Structure Function of Linear Fractional Stable Motion and Estimation of Its Parameters. <i>Journal of Statistical Physics</i> , 2015, 158, 105-119.	0.5	10
67	Wealth distribution and the Lorenz curve: a finitary approach. <i>Journal of Economic Interaction and Coordination</i> , 2015, 10, 79-89.	0.4	4
68	Fractional Poisson Fields. <i>Methodology and Computing in Applied Probability</i> , 2015, 17, 155-168.	0.7	9
69	Ergodic Transition in a Simple Model of the Continuous Double Auction. <i>PLoS ONE</i> , 2014, 9, e88095.	1.1	4
70	Statistical estimation of quadratic Rényi entropy for a stationary m -dependent sequence. <i>Journal of Nonparametric Statistics</i> , 2014, 26, 385-411.	0.4	4
71	Gegenbauer random fields. <i>Random Operators and Stochastic Equations</i> , 2014, 22, 1-16.	0.2	5
72	Risky Asset Models with Tempered Stable Fractal Activity Time. <i>Stochastic Analysis and Applications</i> , 2014, 32, 642-663.	0.9	6

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73	Detecting multifractal stochastic processes under heavy-tailed effects. Chaos, Solitons and Fractals, 2014, 65, 78-89.	2.5	12
74	Fractional Skellam processes with applications to finance. Fractional Calculus and Applied Analysis, 2014, 17, 532-551.	1.2	30
75	A functional limit theorem for stochastic integrals driven by a time-changed symmetric α -stable Lévy process. Stochastic Processes and Their Applications, 2014, 124, 385-410.	0.4	9
76	Sojourn measures of Student and Fisher-Snedecor random fields. Bernoulli, 2014, 20, .	0.7	23
77	Correlation Structure of Time-Changed Lévy Processes. Communications in Applied and Industrial Mathematics, 2014, 6, .	0.6	27
78	Tauberian and Abelian Theorems for Long-range Dependent Random Fields. Methodology and Computing in Applied Probability, 2013, 15, 715-742.	0.7	36
79	Correlation structure of fractional Pearson diffusions. Computers and Mathematics With Applications, 2013, 66, 737-745.	1.4	42
80	Disaggregation of spatial autoregressive processes. Spatial Statistics, 2013, 3, 1-20.	0.9	11
81	Fractional Pearson diffusions. Journal of Mathematical Analysis and Applications, 2013, 403, 532-546.	0.5	88
82	Multifractal models via products of geometric OU-processes: Review and applications. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 7-16.	1.2	6
83	Fractional Differential Equations 2012. International Journal of Differential Equations, 2013, 2013, 1-2.	0.3	12
84	Spectral representation of transition density of Fisher-Snedecor diffusion. Stochastics, 2013, 85, 346-369.	0.6	8
85	Macroscaling Limit Theorems for Filtered Spatiotemporal Random Fields. Stochastic Analysis and Applications, 2013, 31, 460-508.	0.9	11
86	RÄNYI FUNCTION FOR MULTIFRACTAL RANDOM FIELDS. Fractals, 2013, 21, 1350009.	1.8	15
87	Ergodicity and mixing bounds for the Fisher-Snedecor diffusion. Bernoulli, 2013, 19, .	0.7	5
88	Limit theorems for weighted nonlinear transformations of Gaussian stationary processes with singular spectra. Annals of Probability, 2013, 41, .	0.8	30
89	Parameter estimation for reciprocal gamma Ornstein-Uhlenbeck type processes. Theory of Probability and Mathematical Statistics, 2013, 86, 137-154.	0.3	2
90	On Spectral Representations of Tensor Random Fields on the Sphere. Stochastic Analysis and Applications, 2012, 30, 44-66.	0.9	19

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91	Fractal Activity Time Models for Risky Asset with Dependence and Generalized Hyperbolic Distributions. <i>Stochastic Analysis and Applications</i> , 2012, 30, 476-492.	0.9	11
92	Correction to "Asymptotic optimal designs under long-range dependence error structure". <i>Bernoulli</i> 15 (2009) 1036-1056. <i>Bernoulli</i> , 2012, 18, .	0.7	0
93	A normal inverse Gaussian model for a risky asset with dependence. <i>Statistics and Probability Letters</i> , 2012, 82, 109-115.	0.4	14
94	The sample autocorrelation function and the detection of long-memory processes. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2012, 391, 6367-6379.	1.2	15
95	Hyperbolic Vector Random Fields with Hyperbolic Direct and Cross Covariance Functions. <i>Stochastic Analysis and Applications</i> , 2012, 30, 662-674.	0.9	20
96	Hypothesis testing for Fisher-Snedecor diffusion. <i>Journal of Statistical Planning and Inference</i> , 2012, 142, 2308-2321.	0.4	5
97	On the convergence of quadratic variation for compound fractional Poisson processes. <i>Fractional Calculus and Applied Analysis</i> , 2012, 15, .	1.2	9
98	Statistical Inference for Rényi Entropy Functionals. <i>Lecture Notes in Computer Science</i> , 2012, , 36-51.	1.0	5
99	Random Fields Arising in Chaotic Systems: Burgers Equation and Fractal Pseudodifferential Systems. <i>Lecture Notes in Statistics</i> , 2012, , 165-219.	0.1	0
100	Fractional Elliptic, Hyperbolic and Parabolic Random Fields. <i>Electronic Journal of Probability</i> , 2011, 16, .	0.5	17
101	Parameter estimation for Fisher-Snedecor diffusion. <i>Statistics</i> , 2011, 45, 27-42.	0.3	12
102	Characteristic function estimation of Ornstein-Uhlenbeck-based stochastic volatility models. <i>Computational Statistics and Data Analysis</i> , 2011, 55, 2525-2539.	0.7	11
103	The Student Subordinator Model with Dependence for Risky Asset Returns. <i>Communications in Statistics - Theory and Methods</i> , 2011, 40, 3509-3523.	0.6	9
104	Fractional Differential Equations 2011. <i>International Journal of Differential Equations</i> , 2011, 2011, 1-2.	0.3	3
105	Full characterization of the fractional Poisson process. <i>Europhysics Letters</i> , 2011, 96, 20004.	0.7	50
106	Correction: A class of Rényi information estimators for multidimensional densities. <i>Annals of Statistics</i> , 2010, 38, .	1.4	9
107	Evaluation of bias in higher-order spectral estimation. <i>Theory of Probability and Mathematical Statistics</i> , 2010, 80, 1-1.	0.3	5
108	Statistical inference for reciprocal gamma diffusion process. <i>Journal of Statistical Planning and Inference</i> , 2010, 140, 30-51.	0.4	25

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109	Statistical inference for the $\int_{\mathbb{R}^d} \mu$ -entropy and the quadratic Rényi entropy. Journal of Multivariate Analysis, 2010, 101, 1981-1994.	0.5	13
110	On a Szegő type limit theorem, the Hölder-Young-Brascamp-Lieb inequality, and the asymptotic theory of integrals and quadratic forms of stationary fields. ESAIM - Probability and Statistics, 2010, 14, 210-255.	0.2	27
111	Fractional Differential Equations. International Journal of Differential Equations, 2010, 2010, 1-2.	0.3	14
112	Simulation of multifractal products of Ornstein-Uhlenbeck type processes. Nonlinearity, 2010, 23, 823-843.	0.6	7
113	Spatial Scalings for Randomly Initialized Heat and Burgers Equations with Quadratic Potentials. Stochastic Analysis and Applications, 2010, 28, 303-321.	0.9	3
114	Statistical Inference for Student Diffusion Process. Stochastic Analysis and Applications, 2010, 28, 972-1002.	0.9	29
115	Multifractal scaling of products of birth-death processes. Bernoulli, 2009, 15, .	0.7	10
116	Robust Estimators in Non-linear Regression Models with Long-Range Dependence. Springer Optimization and Its Applications, 2009, , 193-221.	0.6	5
117	Characteristic function estimation of non-Gaussian Ornstein-Uhlenbeck processes. Journal of Statistical Planning and Inference, 2009, 139, 3050-3063.	0.4	17
118	Simulation of Lévy-driven Ornstein-Uhlenbeck processes with given marginal distribution. Computational Statistics and Data Analysis, 2009, 53, 2427-2437.	0.7	22
119	Multifractal Products of Stationary Diffusion Processes. Stochastic Analysis and Applications, 2009, 27, 475-499.	0.9	13
120	Series Expansions for the First Passage Distribution of Wong-Pearson Jump-Diffusions. Stochastic Analysis and Applications, 2009, 27, 770-796.	0.9	13
121	Asymptotic optimal designs under long-range dependence error structure. Bernoulli, 2009, 15, .	0.7	1
122	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.	0.7	5
123	Spatiotemporal random fields associated with stochastic fractional Helmholtz and heat equations. Stochastic Environmental Research and Risk Assessment, 2008, 22, 3-13.	1.9	8
124	Semiparametric analysis of long-range dependence in nonlinear regression. Journal of Statistical Planning and Inference, 2008, 138, 1733-1753.	0.4	22
125	Log-normal, log-gamma and log-negative inverted gamma scenarios in multifractal products of stochastic processes. Statistics and Probability Letters, 2008, 78, 1274-1282.	0.4	3
126	Linnik processes. Random Operators and Stochastic Equations, 2008, 16, .	0.2	4

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127	A class of RÃ©nyi information estimators for multidimensional densities. Annals of Statistics, 2008, 36, .	1.4	173
128	Multifractality of products of geometric Ornstein-Uhlenbeck-type processes. Advances in Applied Probability, 2008, 40, 1129-1156.	0.4	10
129	Multifractality of products of geometric Ornstein-Uhlenbeck-type processes. Advances in Applied Probability, 2008, 40, 1129-1156.	0.4	21
130	Minimum contrast estimation of random processes based on information of second and third orders. Journal of Statistical Planning and Inference, 2007, 137, 1302-1331.	0.4	26
131	Statistical inference using higher-order information. Journal of Multivariate Analysis, 2007, 98, 706-742.	0.5	6
132	Five Years of Continuous-time Random Walks in Econophysics. , 2006, , 3-16.		34
133	Weak convergence of functionals of stationary long memory processes to Rosenblatt-type distributions. Journal of Statistical Planning and Inference, 2006, 136, 1220-1236.	0.4	12
134	On the Whittle estimators for some classes of continuous-parameter random processes and fields. Statistics and Probability Letters, 2006, 76, 781-795.	0.4	35
135	Spectral Properties of Burgers and KPZ Turbulence. Journal of Statistical Physics, 2006, 122, 949-974.	0.5	11
136	Scaling Laws for the Multidimensional Burgers Equation with Quadratic External Potential. Journal of Statistical Physics, 2006, 124, 191-205.	0.5	17
137	Strongly dependent Gaussian scenarios for the Burgers turbulence problem with quadratic external potential. Random Operators and Stochastic Equations, 2006, 14, .	0.2	2
138	Burgers' turbulence problem with linear or quadratic external potential. Journal of Applied Probability, 2005, 42, 550-565.	0.4	24
139	Student processes. Advances in Applied Probability, 2005, 37, 342-365.	0.4	27
140	Fractional random fields associated with stochastic fractional heat equations. Advances in Applied Probability, 2005, 37, 108-133.	0.4	13
141	A new class of random vector entropy estimators and its applications in testing statistical hypotheses. Journal of Nonparametric Statistics, 2005, 17, 277-297.	0.4	107
142	Spectral Properties of Uperpositions of Ornstein-Uhlenbeck Type Processes. Methodology and Computing in Applied Probability, 2005, 7, 335-352.	0.7	55
143	Burgers' turbulence problem with linear or quadratic external potential. Journal of Applied Probability, 2005, 42, 550-565.	0.4	10
144	Fractional random fields associated with stochastic fractional heat equations. Advances in Applied Probability, 2005, 37, 108-133.	0.4	56

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145	Student processes. <i>Advances in Applied Probability</i> , 2005, 37, 342-365.	0.4	85
146	Convergence of integrated superpositions of Ornstein-Uhlenbeck processes to fractional Brownian motion. <i>Stochastics</i> , 2005, 77, 477-499.	0.6	19
147	Quasi-likelihood-based higher-order spectral estimation of random fields with possible long-range dependence. <i>Journal of Applied Probability</i> , 2004, 41, 35-53.	0.4	4
148	Uncoupled continuous-time random walks: Solution and limiting behavior of the master equation. <i>Physical Review E</i> , 2004, 69, 011107.	0.8	180
149	Anomalous waiting times in high-frequency financial data. <i>Quantitative Finance</i> , 2004, 4, 695-702.	0.9	75
150	Continuous-Time Stochastic Processes with Cyclical Long-Range Dependence. <i>Australian and New Zealand Journal of Statistics</i> , 2004, 46, 275-296.	0.4	28
151	On a class of minimum contrast estimators for fractional stochastic processes and fields. <i>Journal of Statistical Planning and Inference</i> , 2004, 123, 161-185.	0.4	29
152	Quasi-likelihood-based higher-order spectral estimation of random fields with possible long-range dependence. <i>Journal of Applied Probability</i> , 2004, 41, 35-53.	0.4	16
153	Estimation of Spectral Densities with Multiplicative Parameter. <i>Acta Applicandae Mathematicae</i> , 2003, 79, 115-128.	0.5	3
154	Higher-Order Spectral Densities of Fractional Random Fields. <i>Journal of Statistical Physics</i> , 2003, 111, 789-814.	0.5	25
155	Harmonic analysis of random fractional diffusion wave equations. <i>Applied Mathematics and Computation</i> , 2003, 141, 77-85.	1.4	30
156	On semilinear stochastic fractional differential equations of Volterra type. <i>Random Operators and Stochastic Equations</i> , 2003, 11, .	0.2	0
157	REVISITING THE DERIVATION OF THE FRACTIONAL DIFFUSION EQUATION. <i>Fractals</i> , 2003, 11, 281-289.	1.8	47
158	Asymptotic behavior of M-estimators in continuous-time non-linear regression with long-range dependent errors. <i>Random Operators and Stochastic Equations</i> , 2002, 10, .	0.2	15
159	Product-limit estimator for long- and short-range dependent sequences under gamma type subordination. <i>Random Operators and Stochastic Equations</i> , 2002, 10, .	0.2	3
160	Dynamic models of long-memory processes driven by Lévy noise. <i>Journal of Applied Probability</i> , 2002, 39, 730-747.	0.4	46
161	Renormalization and homogenization of fractional diffusion equations with random data. <i>Probability Theory and Related Fields</i> , 2002, 124, 381-408.	0.9	41
162	Waiting-times and returns in high-frequency financial data: an empirical study. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2002, 314, 749-755.	1.2	410

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163	Dynamic models of long-memory processes driven by Lévy noise. Journal of Applied Probability, 2002, 39, 730-747.	0.4	49
164	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
165	On the Kaplan-Meier Estimator of Long-Range Dependent Sequences. Statistical Inference for Stochastic Processes, 2001, 4, 17-40.	0.4	9
166	Spectral Analysis of Fractional Kinetic Equations with Random Data. Journal of Statistical Physics, 2001, 104, 1349-1387.	0.5	155
167	MODELS FOR FRACTIONAL RIESZ-BESSEL MOTION AND RELATED PROCESSES. Fractals, 2001, 09, 329-346.	1.8	31
168	Scaling laws for fractional diffusion-wave equations with singular data. Statistics and Probability Letters, 2000, 48, 239-252.	0.4	43
169	On the exactness of normal approximation of LSE of regression coefficient of long-memory random fields. Statistics and Probability Letters, 2000, 48, 121-130.	0.4	5
170	Fractional calculus and continuous-time finance. Physica A: Statistical Mechanics and Its Applications, 2000, 284, 376-384.	1.2	679
171	Fractional calculus and continuous-time finance II: the waiting-time distribution. Physica A: Statistical Mechanics and Its Applications, 2000, 287, 468-481.	1.2	450
172	Title is missing!. Journal of Statistical Physics, 2000, 99, 769-781.	0.5	12
173	Parameter identification for singular random fields arising in Burgers' turbulence. Journal of Statistical Planning and Inference, 1999, 80, 1-13.	0.4	19
174	Non-Gaussian scenarios for the heat equation with singular initial conditions. Stochastic Processes and Their Applications, 1999, 84, 91-114.	0.4	41
175	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
176	Limit Theorems for Random Fields with Singular Spectrum. , 1999, , .		121
177	Scaling Limits of Solutions of the Heat Equation for Singular Non-Gaussian Data. Journal of Statistical Physics, 1998, 91, 423-438.	0.5	26
178	Exact parabolic asymptotics for singular n-D Burgers' random fields: Gaussian approximation. Stochastic Processes and Their Applications, 1998, 76, 141-165.	0.4	24
179	On spectral and bispectral estimator of the parameter of nongaussian data. Random Operators and Stochastic Equations, 1998, 6, .	0.2	4
180	On estimation of regression coefficients of long memory random fields observed on the arrays. Random Operators and Stochastic Equations, 1998, 6, .	0.2	4

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181	Title is missing!. Acta Applicandae Mathematicae, 1997, 47, 1-18.	0.5	15
182	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.	0.5	3
183	Spectral properties of the scaling limit solutions of the Burger's equation with singular data. Random Operators and Stochastic Equations, 1996, 4, .	0.2	5
184	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, .	0.2	7
185	Non-Gaussian limit distributions of solutions of the many-dimensional Burgers equation with random initial data. Ukrainian Mathematical Journal, 1995, 47, 385-392.	0.1	5
186	Scaling limits of solutions of the Burgers equation with singular non-Gaussian data. Random Operators and Stochastic Equations, 1995, 3, .	0.2	3
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