

# Stilian A Stoev

## List of Publications by Year in descending order

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52  
papers

942  
citations

471509

17  
h-index

477307

29  
g-index

58  
all docs

58  
docs citations

58  
times ranked

625  
citing authors

#	ARTICLE	IF	CITATIONS
1	SIMULATION METHODS FOR LINEAR FRACTIONAL STABLE MOTION AND FARIMA USING THE FAST FOURIER TRANSFORM. <i>Fractals</i> , 2004, 12, 95-121.	3.7	107
2	Inference for dynamic and latent variable models via iterated, perturbed Bayes maps. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2015, 112, 719-724.	7.1	100
3	How rich is the class of multifractional Brownian motions?. <i>Stochastic Processes and Their Applications</i> , 2006, 116, 200-221.	0.9	74
4	Extremal stochastic integrals: a parallel between max-stable processes and $\hat{1}_{\pm}$ -stable processes. <i>Extremes</i> , 2005, 8, 237-266.	1.0	60
5	LASS: a tool for the local analysis of self-similarity. <i>Computational Statistics and Data Analysis</i> , 2006, 50, 2447-2471.	1.2	52
6	Estimation of the self-similarity parameter in linear fractional stable motion. <i>Signal Processing</i> , 2002, 82, 1873-1901.	3.7	50
7	On the ergodicity and mixing of max-stable processes. <i>Stochastic Processes and Their Applications</i> , 2008, 118, 1679-1705.	0.9	39
8	On the structure and representations of max-stable processes. <i>Advances in Applied Probability</i> , 2010, 42, 855-877.	0.7	39
9	Conditional sampling for spectrally discrete max-stable random fields. <i>Advances in Applied Probability</i> , 2011, 43, 461-483.	0.7	39
10	Stochastic properties of the linear multifractional stable motion. <i>Advances in Applied Probability</i> , 2004, 36, 1085-1115.	0.7	35
11	PATH PROPERTIES OF THE LINEAR MULTIFRACTIONAL STABLE MOTION. <i>Fractals</i> , 2005, 13, 157-178.	3.7	31
12	Asymptotic self-similarity and wavelet estimation for long-range dependent fractional autoregressive integrated moving average time series with stable innovations. <i>Journal of Time Series Analysis</i> , 2005, 26, 211-249.	1.2	26
13	Estimating Heavy-Tail Exponents Through Max Self-Similarity. <i>IEEE Transactions on Information Theory</i> , 2011, 57, 1615-1636.	2.4	26
14	On the structure and representations of max-stable processes. <i>Advances in Applied Probability</i> , 2010, 42, 855-877.	0.7	23
15	AMON: An Open Source Architecture for Online Monitoring, Statistical Analysis, and Forensics of Multi-Gigabit Streams. <i>IEEE Journal on Selected Areas in Communications</i> , 2016, 34, 1834-1848.	14.0	19
16	Stochastic integral representations and classification of sum- and max-infinitely divisible processes. <i>Bernoulli</i> , 2016, 22, .	1.3	18
17	Visualization and inference based on wavelet coefficients, SiZer and SiNos. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 5994-6012.	1.2	17
18	On the association of sum- and max-stable processes. <i>Statistics and Probability Letters</i> , 2010, 80, 480-488.	0.7	17

#	ARTICLE	IF	CITATIONS
19	Quantifying the risk of heat waves using extreme value theory and spatio-temporal functional data. Computational Statistics and Data Analysis, 2019, 131, 176-193.	1.2	17
20	On the Estimation of the Extremal Index Based on Scaling and Resampling. Journal of Computational and Graphical Statistics, 2009, 18, 731-755.	1.7	15
21	Conditional sampling for spectrally discrete max-stable random fields. Advances in Applied Probability, 2011, 43, 461-483.	0.7	14
22	On Global Modeling of Backbone Network Traffic. , 2010, , .		13
23	Stochastic properties of the linear multifractional stable motion. Advances in Applied Probability, 2004, 36, 1085-1115.	0.7	12
24	CRPS M-estimation for max-stable models. Extremes, 2014, 17, 387-410.	1.0	12
25	Probabilities of Concurrent Extremes. Journal of the American Statistical Association, 2018, 113, 1565-1582.	3.1	12
26	On the estimation of the heavy-tail exponent in time series using the max-spectrum. Applied Stochastic Models in Business and Industry, 2010, 26, 224-253.	1.5	9
27	Extremal limit theorems for observations separated by random power law waiting times. Journal of Statistical Planning and Inference, 2009, 139, 2175-2188.	0.6	9
28	Network-Wide Statistical Modeling, Prediction, and Monitoring of Computer Traffic. Technometrics, 2013, 55, 79-93.	1.9	9
29	Inference for Monotone Functions Under Short- and Long-Range Dependence: Confidence Intervals and New Universal Limits. Journal of the American Statistical Association, 2016, 111, 1634-1647.	3.1	6
30	Fundamental limits of exact support recovery in high dimensions. Bernoulli, 2020, 26, .	1.3	6
31	Extreme value theory with operator norming. Extremes, 2013, 16, 407-428.	1.0	5
32	Intensity-based estimation of extreme loss event probability and value at risk. Applied Stochastic Models in Business and Industry, 2013, 29, 171-186.	1.5	4
33	Upper bounds on value-at-risk for the maximum portfolio loss. Extremes, 2014, 17, 585-614.	1.0	4
34	Distributionally robust inference for extreme Value-at-Risk. Insurance: Mathematics and Economics, 2020, 92, 70-89.	1.2	4
35	A functional-data approach to the Argo data. Annals of Applied Statistics, 2022, 16, .	1.1	4
36	Norm, Point, and Distance Estimation Over Multiple Signals Using Max-Stable Distributions. , 2007, , .		2

#	ARTICLE	IF	CITATIONS
37	Decomposability for stable processes. <i>Stochastic Processes and Their Applications</i> , 2012, 122, 1093-1109.	0.9	2
38	Exchangeable random partitions from max-infinitely-divisible distributions. <i>Statistics and Probability Letters</i> , 2019, 146, 50-56.	0.7	2
39	Limit Theorems for Sums of Heavy-tailed Variables with Random Dependent Weights. <i>Methodology and Computing in Applied Probability</i> , 2007, 9, 55-87.	1.2	1
40	Fast Algorithms for Optimal Link Selection in Large-Scale Network Monitoring. <i>IEEE Transactions on Signal Processing</i> , 2013, 61, 2088-2103.	5.3	1
41	Implicit extremes and implicit max-stable laws. <i>Extremes</i> , 2017, 20, 265-299.	1.0	1
42	Inference on the endpoint of human lifespan and its inherent statistical difficulty. <i>Extremes</i> , 2018, 21, 391-404.	1.0	1
43	Risk Analysis of Cumulative Intraday Return Curves. <i>Journal of Time Series Econometrics</i> , 2019, 11, .	0.4	1
44	U-PASS: unified power analysis and forensics for qualitative traits in genetic association studies. <i>Bioinformatics</i> , 2020, 36, 974-975.	4.1	1
45	Concentration of Maxima and Fundamental Limits in High-Dimensional Testing and Inference. <i>SpringerBriefs in Probability and Mathematical Statistics</i> , 2021, , .	0.1	1
46	On the rate of concentration of maxima in Gaussian arrays. <i>Extremes</i> , 2021, 24, 37-65.	1.0	0
47	Bayes and Minimax Optimality. <i>SpringerBriefs in Probability and Mathematical Statistics</i> , 2021, , 63-74.	0.1	0
48	Fundamental Statistical Limits in Genome-Wide Association Studies. <i>SpringerBriefs in Probability and Mathematical Statistics</i> , 2021, , 97-114.	0.1	0
49	Exact Support Recovery Under Dependence. <i>SpringerBriefs in Probability and Mathematical Statistics</i> , 2021, , 47-61.	0.1	0
50	A Panorama of Phase Transitions. <i>SpringerBriefs in Probability and Mathematical Statistics</i> , 2021, , 25-45.	0.1	0
51	Uniform Relative Stability for Gaussian Arrays. <i>SpringerBriefs in Probability and Mathematical Statistics</i> , 2021, , 75-95.	0.1	0
52	Tangent fields, intrinsic stationarity, and self similarity. <i>Electronic Journal of Probability</i> , 2022, 27, .	1.0	0