# Nestor Parolya

List of Publications by Year
in descending order



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|---|---|---|---|
| 21 papers | 344 citations | 840776 11 h-index | 888059 17 g-index |
| 21 all docs | 21 docs citations | 21 times ranked | 120 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Estimation of the global minimum variance portfolio in high dimensions. European Journal of Operational Research, 2018, 266, 371-390. | 5.7 | 63 |
| 2 | Direct shrinkage estimation of large dimensional precision matrix. Journal of Multivariate Analysis, 2016, 146, 223-236. | 1.0 | 34 |
| 3 | Testing for independence of large dimensional vectors. Annals of Statistics, 2019, 47, . | 2.6 | 27 |
| 4 | On the strong convergence of the optimal linear shrinkage estimator for large dimensional covariance matrix. Journal of Multivariate Analysis, 2014, 132, 215-228. | 1.0 | 26 |
| 5 | On the exact solution of the multi-period portfolio choice problem for an exponential utility under return predictability. European Journal of Operational Research, 2015, 246, 528-542. | 5.7 | 26 |
| 6 | Tests for the Weights of the Global Minimum Variance Portfolio in a High-Dimensional Setting. IEEE Transactions on Signal Processing, 2019, 67, 4479-4493. | 5.3 | 22 |
| 7 | Optimal Shrinkage-Based Portfolio Selection in High Dimensions. Journal of Business and Economic Statistics, 2023, 41, 140-156. | 2.9 | 21 |
| 8 | On the equivalence of quadratic optimization problems commonly used in portfolio theory. European Journal of Operational Research, 2013, 229, 637-644. | 5.7 | 16 |
| 9 | A closed-form solution of the multi-period portfolio choice problem for a quadratic utility function. Annals of Operations Research, 2015, 229, 121-158. | 4.1 | 16 |
| 10 | Bayesian meanâ€"variance analysis: optimal portfolio selection under parameter uncertainty. Quantitative Finance, 2021, 21, 221-242. | 1.7 | 16 |
| 11 | Optimal shrinkage estimator for high-dimensional mean vector. Journal of Multivariate Analysis, 2019, 170, 63-79. | 1.0 | 15 |
| 12 | Spectral analysis of the Mooreâ€"Penrose inverse of a large dimensional sample covariance matrix. Journal of Multivariate Analysis, 2016, 148, 160-172. | 1.0 | 12 |
| 13 | Statistical Inference for the Expected Utility Portfolio in High Dimensions. IEEE Transactions on Signal Processing, 2021, 69, 1-14. | 5.3 | 12 |
| 14 | Central limit theorems for functionals of large sample covariance matrix and mean vector in matrixâ€variate location mixture of normal distributions. Scandinavian Journal of Statistics, 2019, 46, 636-660. | 1.4 | 11 |
| 15 | Sampling distributions of optimal portfolio weights and characteristics in small and large dimensions. Random Matrices: Theory and Application, 2022, 11, . | 1.1 | 11 |
| 16 | Recent advances in shrinkage-based high-dimensional inference. Journal of Multivariate Analysis, 2022, 188, 104826. | 1.0 | 7 |
| 17 | Mean-variance efficiency of optimal power and logarithmic utility portfolios. Mathematics and Financial Economics, 2020, 14, 675-698. | 1.7 | 5 |
| 18 | Bayesian inference of the multi-period optimal portfolio for an exponential utility. Journal of Multivariate Analysis, 2020, 175, 104544. | 1.0 | 2 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | Spectral Analysis of Large Reflexive Generalized Inverse and Moore-Penrose Inverse Matrices. , 2020, , 1-16. | | 2 |
| 20 | The Exact Solution of Multi-period Portfolio Choice Problem with Exponential Utility. Operations Research Proceedings: Papers of the Annual Meeting = VortrÃge Der Jahrestagung / DGOR, 2016, , 45-51. | 0.1 | 0 |
| 21 | â€˜To have what they are havingâ€™: portfolio choice for mimicking meanâ€“variance savers. Quantitative Finance, 2017, 17, 1645-1653. | 1.7 | 0 |