Nestor Parolya

List of Publications by Year
in descending order

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	Optimal Shrinkage-Based Portfolio Selection in High Dimensions. Journal of Business and Economic Statistics, 2023, 41, 140-156.	2.9	21
2	Sampling distributions of optimal portfolio weights and characteristics in small and large dimensions. Random Matrices: Theory and Application, 2022, 11, .	1.1	11
3	Recent advances in shrinkage-based high-dimensional inference. Journal of Multivariate Analysis, 2022, 188, 104826.	1.0	7
4	Bayesian meanâ€"variance analysis: optimal portfolio selection under parameter uncertainty. Quantitative Finance, 2021, 21, 221-242.	1.7	16
5	Statistical Inference for the Expected Utility Portfolio in High Dimensions. IEEE Transactions on Signal Processing, 2021, 69, 1-14.	5.3	12
6	Bayesian inference of the multi-period optimal portfolio for an exponential utility. Journal of Multivariate Analysis, 2020, 175, 104544.	1.0	2
7	Mean-variance efficiency of optimal power and logarithmic utility portfolios. Mathematics and Financial Economics, 2020, 14, 675-698.	1.7	5
8	Spectral Analysis of Large Reflexive Generalized Inverse and Moore-Penrose Inverse Matrices. , 2020, , 1-16.		2
9	Optimal shrinkage estimator for high-dimensional mean vector. Journal of Multivariate Analysis, 2019, 170, 63-79.	1.0	15
10	Testing for independence of large dimensional vectors. Annals of Statistics, 2019, 47, .	2.6	27
11	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
12	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
13	Estimation of the global minimum variance portfolio in high dimensions. European Journal of Operational Research, 2018, 266, 371-390.	5.7	63
14	â€˜To have what they are havingâ€™: portfolio choice for mimicking meanâ€"variance savers. Quantitative Finance, 2017, 17, 1645-1653.	1.7	0
15	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
16	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
17	Direct shrinkage estimation of large dimensional precision matrix. Journal of Multivariate Analysis, 2016, 146, 223-236.	1.0	34
18	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

#	Article	IF	Citations
19	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
20	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
21	On the equivalence of quadratic optimization problems commonly used in portfolio theory. European Journal of Operational Research, 2013, 229, 637-644.	5.7	16