Matyas Barczy

List of Publications by Year
in descending order

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49 papers	294 citations	933410 10 h-index	1058452 14 g-index
49 all docs	49 docs citations	49 times ranked	120 citing authors

#	Article	IF	Citations
1	Karhunen-LoÃ¨ve expansions of Î±-Wiener bridges. Central European Journal of Mathematics, 2011, 9, 65-84.	0.7	21
2	Stationarity and Ergodicity for an Affine Two-Factor Model. Advances in Applied Probability, 2014, 46, 878-898.	0.7	20
3	Explicit formulas for Laplace transforms of certain functionals of some time inhomogeneous diffusions. Journal of Mathematical Analysis and Applications, 2011, 380, 405-424.	1.0	18
4	Additive outliers in INAR(1) models. Statistical Papers, 2012, 53, 935-949.	1.2	18
5	Innovational Outliers in INAR(1) Models. Communications in Statistics - Theory and Methods, 2010, 39, 3343-3362.	1.0	17
6	Yamada-Watanabe Results for Stochastic Differential Equations with Jumps. International Journal of Stochastic Analysis, 2015, 2015, 1-23.	0.3	17
7	On parameter estimation for critical affine processes. Electronic Journal of Statistics, 2013, 7, .	0.7	16
8	Portmanteau theorem for unbounded measures. Statistics and Probability Letters, 2006, 76, 1831-1835.	0.7	15
9	Linear maps on the space of all bounded observables preserving maximal deviation. Journal of Functional Analysis, 2003, 205, 380-400.	1.4	14
10	Î±-Wiener Bridges: Singularity of Induced Measures and Sample Path Properties. Stochastic Analysis and Applications, 2010, 28, 447-466.	1.5	13
11	Moment Formulas for Multitype Continuous State and Continuous Time Branching Process with Immigration. Journal of Theoretical Probability, 2016, 29, 958-995.	0.8	13
12	Asymptotic Behavior of Conditional Least Squares Estimators for Unstable Integerâ€valued Autoregressive Models of Order 2. Scandinavian Journal of Statistics, 2014, 41, 866-892.	1.4	9
13	Asymptotic behavior of critical, irreducible multi-type continuous state and continuous time branching processes with immigration. Stochastics and Dynamics, 2016, 16, 1650008.	1.2	8
14	On aggregation of multitype Galtonâ€"Watson branching processes with immigration. Modern Stochastics: Theory and Applications, 2018, 5, 53-79.	0.4	7
15	Parameter estimation for a subcritical affine two factor model. Journal of Statistical Planning and Inference, 2014, 151-152, 37-59.	0.6	6
16	Stationarity and Ergodicity for an Affine Two-Factor Model. Advances in Applied Probability, 2014, 46, 878-898.	0.7	6
17	Local automorphisms of the sets of states and effects on a Hilbert space. Reports on Mathematical Physics, 2001, 48, 289-298.	0.8	5
18	Connection between deriving bridges and radial parts from multidimensional Ornstein-Uhlenbeck processes. Periodica Mathematica Hungarica, 2005, 50, 47-60.	0.9	4

#	Article	IF	Citations
19	Representations of multidimensional linear process bridges. Random Operators and Stochastic Equations, 2013, 21, .	0.1	4
20	On Entire Moments of Self-Similar Markov Processes. Stochastic Analysis and Applications, 2013, 31, 191-198.	1.5	4
21	Asymptotic properties of maximum-likelihood estimators for Heston models based on continuous time observations. Statistics, 0, , 1-29.	0.6	4
22	Dilatively stable stochastic processes and aggregate similarity. Aequationes Mathematicae, 2015, 89, 1485-1507.	0.8	4
23	Asymptotic properties of maximum likelihood estimator for the growth rate for a jump-type CIR process based on continuous time observations. Stochastic Processes and Their Applications, 2018, 128, 1135-1164.	0.9	4
24	Asymptotic behavior of maximum likelihood estimators for a jump-type Heston model. Journal of Statistical Planning and Inference, 2019, 198, 139-164.	0.6	4
25	Limit theorems for BajraktareviÄ‡ and Cauchy quotient means of independent identically distributed random variables. Aequationes Mathematicae, 2022, 96, 279-305.	0.8	4
26	Path Properties of Dilatively Stable Processes and Singularity of Their Distributions. Stochastic Analysis and Applications, 2012, 30, 831-848.	1.5	3
27	Jump type SDEs for self-similar processes. Electronic Journal of Probability, 2012, 17, .	1.0	3
28	Statistical inference for 2-type doubly symmetric critical irreducible continuous state and continuous time branching processes with immigration. Journal of Multivariate Analysis, 2015, 139, 92-123.	1.0	3
29	A Robbinsâ€“Monro-type algorithm for computing global minimizer of generalized conic functions. Optimization, 2015, 64, 1999-2020.	1.7	3
30	Iterated limits for aggregation of randomized INAR(1) processes with Poisson innovations. Journal of Mathematical Analysis and Applications, 2017, 451, 524-543.	1.0	3
31	Regularly varying non-stationary Galtonâ€“Watson processes with immigration. Statistics and Probability Letters, 2018, 140, 106-114.	0.7	3
32	On Aggregation of Subcritical Galtonâ€“Watson Branching Processes with Regularly Varying Immigration. Lithuanian Mathematical Journal, 2020, 60, 425-451.	0.4	3
33	Almost sure, L1- and L2-growth behavior of supercritical multi-type continuous state and continuous time branching processes with immigration. Science China Mathematics, 2020, 63, 2089-2116.	1.7	3
34	Parameter estimation for the subcritical Heston model based on discrete time observations. Acta Scientiarum Mathematicarum, 2016, 82, 313-338.	0.4	3
35	Statistical inference of subcritical strongly stationary Galtonâ€“Watson processes with regularly varying immigration. Stochastic Processes and Their Applications, 2021, 132, 33-75.	0.9	2
36	On tail behaviour of stationary second-order Galtonâ€“Watson processes with immigration. Modern Stochastics: Theory and Applications, 2020, , 315-338.	0.4	2

#	Article	IF	Citations
37	Asymptotic behavior of projections of supercritical multi-type continuous-state and continuous-time branching processes with immigration. Advances in Applied Probability, 2021, 53, 1023-1060.	0.7	2
38	Statistical inference for critical continuous state and continuous time branching processes with immigration. Metrika, 2016, 79, 789-816.	0.8	1
39	Karhunenâ€“LoÃ¨ve expansion for a generalization of Wiener bridge. Lithuanian Mathematical Journal, 2018, 58, 341-359.	0.4	1
40	Asymptotic properties of maximum likelihood estimator for the growth rate of a stable CIR process based on continuous time observations. Statistics, 2019, 53, 533-568.	0.6	1
41	A new example for a proper scoring rule. Communications in Statistics - Theory and Methods, 2020, , 1-8.	1.0	1
42	Random Means Generated by Random Variables: Expectation and Limit Theorems. Results in Mathematics, 2022, 77, 1.	0.8	1
43	Convergence of partial sum processes to stable processes with application for aggregation of branching processes. Brazilian Journal of Probability and Statistics, 2022, 36, .	0.4	1
44	Limit theorems on locally compact Abelian groups. Mathematische Nachrichten, 2008, 281, 1708-1727.	0.8	0
45	On convergence properties of infinitesimal generators of scaled multitype CBI processesâˆ—. Lithuanian Mathematical Journal, 2016, 56, 1-15.	0.4	0
46	Examples of random fields that can be represented as space-domain scaled stationary Ornstein-Uhlenbeck fields. Mathematica Slovaca, 2018, 68, 197-210.	0.6	0
47	Least-Squares Estimation for the Subcritical Heston Model Based on Continuous-Time Observations. Journal of Statistical Theory and Practice, 2019, 13, 1.	0.5	0
48	On approximations of value at risk and expected shortfall involving kurtosis. Communications in Statistics Part B: Simulation and Computation, 2023, 52, 770-794.	1.2	0
49	On simultaneous limits for aggregation of stationary randomized INAR(1) processes with poisson innovations. Mathematica Slovaca, 2021, 71, 1241-1268.	0.6	0