List of Publications by Year in descending order

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#	Article	IF	CITATIONS
1	Time-dependent Hurst exponent in financial time series. Physica A: Statistical Mechanics and Its Applications, 2004, 344, 267-271.	1.2	334
2	Second-order moving average and scaling of stochastic time series. European Physical Journal B, 2002, 27, 197-200.	0.6	317
3	Quantifying signals with power-law correlations: A comparative study of detrended fluctuation analysis and detrended moving average techniques. Physical Review E, 2005, 71, 051101.	0.8	254
4	Power grid vulnerability: A complex network approach. Chaos, 2009, 19, 013119.	1.0	254
5	Space-Charge-Limited Current Fluctuations in Organic Semiconductors. Physical Review Letters, 2005, 95, 236601.	2.9	146
6	Analysis of clusters formed by the moving average of a long-range correlated time series. Physical Review E, 2004, 69, 026105.	0.8	142
7	Detrending moving average algorithm: A closed-form approximation of the scaling law. Physica A: Statistical Mechanics and Its Applications, 2007, 382, 9-15.	1.2	99
8	Algorithm to estimate the Hurst exponent of high-dimensional fractals. Physical Review E, 2007, 76, 056703.	0.8	85
9	Cross-correlation of long-range correlated series. Journal of Statistical Mechanics: Theory and Experiment, 2009, 2009, P03037.	0.9	63
10	Trapping-detrapping fluctuations in organic space-charge layers. Applied Physics Letters, 2009, 95, .	1.5	48
11	Scaling properties and entropy of long-range correlated time series. Physica A: Statistical Mechanics and Its Applications, 2007, 384, 21-24.	1.2	40
12	Fractal heterogeneous media. Physical Review E, 2010, 81, 026706.	0.8	36
13	Constraints for solar neutrinos fluxes. Nuclear Physics A, 1997, 621, 345-348.	0.6	33
14	Detrending moving average algorithm: Frequency response and scaling performances. Physical Review E, 2016, 93, 063309.	0.8	33
15	Directed self-organized critical patterns emerging from fractional Brownian paths. Physica A: Statistical Mechanics and Its Applications, 2004, 340, 544-551.	1.2	31
16	Self-similarity of higher-order moving averages. Physical Review E, 2011, 84, 046113.	0.8	29
17	Scaling properties of long-range correlated noisy signals: appplication to financial markets. , 2003, , .		28
18	Where do we stand on econophysics?. Physica A: Statistical Mechanics and Its Applications, 2007, 382, xi-xiv.	1.2	27

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19	Grain-boundary effects on photocurrent fluctuations in polycrystalline photoconductors. Physical Review B, 1998, 57, 2454-2460.	1.1	25
20	Noise gain in single quantum well infrared photodetectors. Applied Physics Letters, 1997, 70, 28-30.	1.5	24
21	Information measure for financial time series: Quantifying short-term market heterogeneity. Physica A: Statistical Mechanics and Its Applications, 2018, 510, 132-144.	1.2	23
22	Snow metamorphism: A fractal approach. Physical Review E, 2010, 82, 036103.	0.8	22
23	Information Measure for Long-Range Correlated Sequences: the Case of the 24 Human Chromosomes. Scientific Reports, 2013, 3, 2721.	1.6	20
24	Challenges in data science: a complex systems perspective. Chaos, Solitons and Fractals, 2016, 90, 1-7.	2.5	20
25	Current noise in barrier photoconducting devices. I. Theory. Physical Review B, 1994, 49, 7592-7602.	1.1	19
26	Detrending Moving Average algorithm: a brief review. , 2009, , .		19
27	Resistive transition in granular disordered high <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline"><mml:mrow><mml:msub><mml:mi>T</mml:mi><mml:mi>c</mml:mi></mml:msub>A numerical study. Physical Review B. 2009. 79</mml:mrow></mml:math 	w> <td>:ma<mark>t</mark>6>superce</td>	:ma <mark>t</mark> 6>superce
28	Photocurrent noise in multi-quantum-well infrared photodetectors. Applied Physics Letters, 2003, 82, 4292-4294.	1.5	14
29	Tails and Ties. European Physical Journal B, 2007, 57, 121-125.	0.6	14
30	The emerging energy web. European Physical Journal: Special Topics, 2012, 214, 547-569.	1.2	14
31	Long-Range Dependence in Financial Markets: A Moving Average Cluster Entropy Approach. Entropy, 2020, 22, 634.	1.1	14
32	Photo and dark current noise in self-assembled quantum dot infrared photodetectors. Infrared Physics and Technology, 2009, 52, 260-263.	1.3	13
33	Annealing temperature dependence of the optical properties of sputtered hydrogenated amorphous silicon carbide. Journal of Non-Crystalline Solids, 1991, 128, 139-145.	1.5	12
34	The FuturICT education accelerator. European Physical Journal: Special Topics, 2012, 214, 215-243.	1.2	11
35	f-Î ³ current fluctuations in organic semiconductors: evidence for percolation. European Physical Journal B, 2006, 50, 77-81.	0.6	10
36	Resistive transition in disordered superconductors with varying intergrain coupling. Superconductor Science and Technology, 2011, 24, 015006.	1.8	10

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37	Physical properties of amorphous silicon-carbon alloys produced by different techniques. Journal of Materials Research, 1990, 5, 2877-2881.	1.2	9
38	Current noise in barrier photoconducting devices. II. Experiment. Physical Review B, 1994, 49, 7603-7611.	1.1	9
39	Temperature dependence of photoconductivity and noise in CdS-based devices. Physical Review B, 1995, 51, 13261-13268.	1.1	8
40	Current noise spectroscopy of deep energy levels in photoconductors. Journal of Applied Physics, 1996, 80, 1559-1566.	1.1	7
41	Low-frequency photocurrent noise in semiconductors: Effect of nonlinear current–voltage characteristics. Applied Physics Letters, 2001, 78, 2518-2520.	1.5	7
42	Electric field redistribution under IR radiation in quantum well infrared photodetectors as deduced from current noise measurements at low temperature and bias. Infrared Physics and Technology, 2003, 44, 363-367.	1.3	7
43	Array of Josephson junctions with a nonsinusoidal current-phase relation as a model of the resistive transition of unconventional superconductors. Journal of Applied Physics, 2010, 108, 123916.	1.1	7
44	Complexity aided design. European Physical Journal: Special Topics, 2012, 214, 435-459.	1.2	5
45	Physical properties of hydrogenated amorphous gallium arsenide. Nuovo Cimento Della Societa Italiana Di Fisica D - Condensed Matter, Atomic, Molecular and Chemical Physics, Biophysics, 1991, 13, 571-577.	0.4	4
46	Noise gain vs. capture probability in single quantum well infrared photodetectors at low bias voltages. Infrared Physics and Technology, 2001, 42, 185-188.	1.3	4
47	Superconducting-insulator transition in disordered Josephson junctions networks. European Physical Journal B, 2013, 86, 1.	0.6	4
48	Information measure for long-range correlated time series: Quantifying horizon dependence in financial markets. Physica A: Statistical Mechanics and Its Applications, 2021, 570, 125777.	1.2	4
49	Non-Binary Snow Index for Multi-Component Surfaces. Remote Sensing, 2021, 13, 2777.	1.8	4
50	Photocurrent Noise in Quantum Dot Infrared Photodetectors. AIP Conference Proceedings, 2005, , .	0.3	3
51	Modern Problems in Complexity. European Physical Journal B, 2006, 50, 1-1.	0.6	3
52	Fractal Model for Snow. Materials Science Forum, 2010, 638-642, 2555-2560.	0.3	3
53	Resistively and capacitively shunted Josephson junctions model for unconventional superconductors. , 2011, , .		3
54	Inferring multi-period optimal portfolios via detrending moving average cluster entropy (a). Europhysics Letters, 2021, 133, 60004.	0.7	3

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55	Current noise in quantum well infrared photodetectors: Effect of electron Coulomb interaction. The Philosophical Magazine: Physics of Condensed Matter B, Statistical Mechanics, Electronic, Optical and Magnetic Properties, 2000, 80, 775-780.	0.6	2
56	Current noise in quantum well infrared photodetectors: effect of electron Coulomb interaction. The Philosophical Magazine: Physics of Condensed Matter B, Statistical Mechanics, Electronic, Optical and Magnetic Properties, 2000, 80, 775-780.	0.6	2
57	Spatio-temporal complexity in the clusters generated by fractional Brownian paths. , 2004, , .		2
58	Hurst exponent for fractal characterization of LANDSAT images. , 2014, , .		2
59	Low temperature thermodynamic and magnetic properties of fermion-like fractional statistics. European Physical Journal D, 1996, 46, 2659-2660.	0.4	1
60	Low-temperature properties of fractional statistics. Physica A: Statistical Mechanics and Its Applications, 1997, 238, 361-368.	1.2	1
61	Langevin approach to the generation–recombination noise of a multi quantum well infrared photodetector. Infrared Physics and Technology, 2005, 47, 9-14.	1.3	1
62	Does current noise arise from the competition between conductive and insulating phase at the trap-filling transition in organic semiconductors?. AIP Conference Proceedings, 2007, , .	0.3	1
63	Advances in statistical physics. Open Physics, 2009, 7, .	0.8	1
64	Dual stage resistive transition of MgB2evidenced by noise analysis. Journal of Applied Physics, 2011, 110, 013909.	1.1	1
65	Harmonic spectral components in time sequences of Markov correlated events. AIP Advances, 2017, 7, 075216.	0.6	1
66	Detrending Moving Average Algorithm: Quantifying Heterogeneity in Financial Data. , 2017, , .		1
67	Atlas of urban scaling laws. Journal of Physics Complexity, 2022, 3, 025007.	0.9	1
68	Photoinduced Space Charge Effects on Current Noise in Photoconducting Insulators. Materials Research Society Symposia Proceedings, 1992, 261, 161.	0.1	0
69	Electronic Properties of Defect Levels Investigated by Photocurrent Noise in Polycrystalline Cadmium Compounds. Solid State Phenomena, 1996, 51-52, 373-378.	0.3	0
70	Analysis of Defects in Metals, Semiconductors and Photoconducting Insulators through Current Noise Measurements. Defect and Diffusion Forum, 1996, 134-135, 25-32.	0.4	0
71	Photocurrent noise in QWIPs: signatures of nonuniform potential distribution over periods. , 2003, , .		0
72	On A Semi-Classical Theory Of Noise In Quantum Well Infrared Photodetectors With A Discrete Set Of Emission-Capture Centers. AIP Conference Proceedings, 2005, , .	0.3	0

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73	Scintillation suppression in a laboratory-simulated free-space optical link with a saturated SOA. , 0, , .		0
74	Noise Modeling in Quantum IR Photodetectors. , 0, , .		0
75	Resistive layers formation during the superconductor-normal transition of high-Tc superconductors. , 2009, , .		Ο
76	Noise maximum at trap-filling transition in polyacenes. , 2009, , .		0
77	Transport and excess noise in polyacenes under trap filling transition. Journal of Physics: Conference Series, 2009, 193, 012093.	0.3	0
78	A percolative approach to transport and excess noise in polyacene semiconductors. , 2010, , .		0
79	Electrical transport and noise in polyacene semiconductors. Journal of Computational Electronics, 2012, 11, 287-292.	1.3	Ο
80	MULTI-SCALE MODELLING OF SNOW MICROSTRUCTURE. International Journal for Multiscale Computational Engineering, 2013, 11, 177-184.	0.8	0
81	Current Voltage Characteristics and Excess Noise at the Trap Filling Transition in Polyacenes. Fluctuation and Noise Letters, 2018, 17, 1850014.	1.0	Ο
82	Fractal analysis for natural resources management. SPIE Newsroom, O, , .	0.1	0