

Giorgio Picci

List of Publications by Year in descending order

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61
papers

1,447
citations

471509

17
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345221

36
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63
all docs

63
docs citations

63
times ranked

371
citing authors

#	ARTICLE	IF	CITATIONS
1	Consistency analysis of some closed-loop subspace identification methods. <i>Automatica</i> , 2005, 41, 377-391.	5.0	173
2	Canonical correlation analysis, approximate covariance extension, and identification of stationary time series. <i>Automatica</i> , 1996, 32, 709-733.	5.0	140
3	On the Stochastic Realization Problem. <i>SIAM Journal on Control and Optimization</i> , 1979, 17, 365-389.	2.1	136
4	Realization Theory for Multivariate Stationary Gaussian Processes. <i>SIAM Journal on Control and Optimization</i> , 1985, 23, 809-857.	2.1	124
5	Realization of stochastic systems with exogenous inputs and subspace identification methods. <i>Automatica</i> , 1999, 35, 1635-1652.	5.0	88
6	Stochastic realization with exogenous inputs and $\hat{\epsilon}$ -subspace-methods identification. <i>Signal Processing</i> , 1996, 52, 145-160.	3.7	73
7	The asymptotic variance of subspace estimates. <i>Journal of Econometrics</i> , 2004, 118, 257-291.	6.5	65
8	Subspace identification of closed loop systems by the orthogonal decomposition method. <i>Automatica</i> , 2005, 41, 863-872.	5.0	61
9	On the ill-conditioning of subspace identification with inputs. <i>Automatica</i> , 2004, 40, 575-589.	5.0	56
10	On minimal splitting subspaces and markovian representations. <i>Mathematical Systems Theory</i> , 1978, 12, 271-279.	0.5	46
11	Dynamic Factor-Analysis Models for Stationary Processes. <i>IMA Journal of Mathematical Control and Information</i> , 1986, 3, 185-210.	1.7	41
12	A Maximum Entropy Solution of the Covariance Extension Problem for Reciprocal Processes. <i>IEEE Transactions on Automatic Control</i> , 2011, 56, 1999-2012.	5.7	37
13	Acausal models and balanced realizations of stationary processes. <i>Linear Algebra and Its Applications</i> , 1994, 205-206, 997-1043.	0.9	31
14	The Circulant Rational Covariance Extension Problem: The Complete Solution. <i>IEEE Transactions on Automatic Control</i> , 2013, 58, 2848-2861.	5.7	28
15	Some Connections Between the Theory of Sufficient Statistics and the Identifiability Problem. <i>SIAM Journal on Applied Mathematics</i> , 1977, 33, 383-398.	1.8	24
16	Forward and backward semimartingale models for gaussian processes with stationary increments. <i>Stochastics</i> , 1985, 15, 1-50.	0.6	23
17	Geometric Methods for State Space Identification. , 1996, , 1-69.		22
18	State Space Models for Gaussian Stochastic Processes. , 1981, , 169-204.		21

#	ARTICLE	IF	CITATIONS
19	Subspace identification by data orthogonalization and model decoupling. Automatica, 2004, 40, 1689-1703.	5.0	18
20	Asymptotic variance of subspace methods by data orthogonalization and model decoupling: a comparative analysis. Automatica, 2004, 40, 1705-1717.	5.0	17
21	Numerical conditioning and asymptotic variance of subspace estimates. Automatica, 2004, 40, 677-683.	5.0	17
22	Modelling and Simulation of Images by Reciprocal Processes. , 2008, , .		17
23	Almost sure convergence of random gossip algorithms. , 2007, , .		15
24	On a condition for minimality of Markovian splitting subspaces. Systems and Control Letters, 1982, 1, 264-269.	2.3	14
25	Parametrization of factor analysis models. Journal of Econometrics, 1989, 41, 17-38.	6.5	13
26	Subspace identification by orthogonal decomposition. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1999, 32, 4010-4015.	0.4	13
27	On the multivariate circulant rational covariance extension problem. , 2013, , .		12
28	A variational integrators approach to second order modeling and identification of linear mechanical systems. Automatica, 2014, 50, 727-736.	5.0	11
29	A Simple "Subspace" Identification Method with Exogenous Inputs. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1996, 29, 4104-4109.	0.4	10
30	A hardy space approach to the stochastic realization problem. , 1978, , .		9
31	Constructing the state of random processes with feedback. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2003, 36, 855-860.	0.4	9
32	PREDICTION ERROR VS SUBSPACE METHODS IN CLOSED LOOP IDENTIFICATION. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2005, 38, 506-511.	0.4	9
33	Oblique Splitting Subspaces and Stochastic Realization with Inputs. European Consortium for Mathematics in Industry, 1997, , 157-174.	0.4	8
34	Consistency of subspace methods for signals with almost-periodic components. Automatica, 2012, 48, 514-520.	5.0	7
35	SUBSPACE IDENTIFICATION OF CLOSED LOOP SYSTEMS BY STOCHASTIC REALIZATION. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2002, 35, 229-234.	0.4	6
36	On the identifiability of errors-in-variables models with white measurement errors. Automatica, 2011, 47, 545-551.	5.0	6

#	ARTICLE	IF	CITATIONS
37	A new class of dynamic models for stationary time series. , 1986, , 69-114.		5
38	Geometry of Oblique Splitting Subspaces, Minimality and Hankel Operators. , 2003, , 85-126.		5
39	Modeling of Stationary Periodic Time Series by ARMA Representations. Springer Optimization and Its Applications, 2016, , 281-314.	0.9	5
40	Some identification techniques in computer vision. , 2008, , .		3
41	A note on generalized factor analysis models. , 2011, , .		3
42	A SUBSPACE ALGORITHM FOR EXTRACTING PERIODIC COMPONENTS FROM MULTIVARIABLE SIGNALS IN COLORED NOISE*. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2012, 45, 1161-1166.	0.4	3
43	Almost sure exponential convergence to consensus of random gossip algorithms. International Journal of Robust and Nonlinear Control, 2013, 23, 1033-1045.	3.7	3
44	Spectral Rank, Feedback, Causality and the Indirect Method for CARMA Identification. , 2020, , .		3
45	Comparison of Two Subspace Identification Methods for Combined Deterministic-Stochastic System: Part 2. Proceedings of the ISCIE International Symposium on Stochastic Systems Theory and Its Applications, 2001, 2001, 15-20.	0.2	3
46	Forward and backward semimartingale representations for stationary increments processes. , 1984, , 686-724.		2
47	Statistical Properties of Certain Subspace Identification Methods. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1997, 30, 1043-1049.	0.4	2
48	Error Analysis of Certain Subspace Methods. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2000, 33, 85-90.	0.4	2
49	Asymptotic Variances of Subspace Identification by Data Orthogonalization and Model Decoupling. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2003, 36, 1747-1752.	0.4	2
50	A module theoretic interpretation of multiplicity and rank of a stationary random process. Linear Algebra and Its Applications, 2007, 425, 443-452.	0.9	2
51	On the identifiability of factor analysis models. , 1988, , 297-317.		1
52	An Approach to Realization of Stochastic Systems with Exogenous Input. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1997, 30, 1057-1062.	0.4	1
53	ESTIMATING THE ASYMPTOTIC VARIANCE OF CLOSED LOOP SUBSPACE ESTIMATORS. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2006, 39, 1050-1055.	0.4	1
54	Bayesian Frequency Estimation on Narrow Bands. IFAC-PapersOnLine, 2021, 54, 108-113.	0.9	1

#	ARTICLE	IF	CITATIONS
55	Geometry of Second-Order Random Processes. Series in Contemporary Mathematics, 2015, , 25-64.	0.4	0
56	Stochastic Noises, Observation, Identification and Realization with. , 2012, , 1672-1688.		0
57	Markovian Representations. Series in Contemporary Mathematics, 2015, , 251-311.	0.4	0
58	Spectral Representation of Stationary Processes. Series in Contemporary Mathematics, 2015, , 65-101.	0.4	0
59	Finite-Interval and Partial Stochastic Realization Theory. Series in Contemporary Mathematics, 2015, , 463-506.	0.4	0
60	Stochastic Systems with Inputs. Series in Contemporary Mathematics, 2015, , 675-724.	0.4	0
61	Empirical Bayes identification of stationary processes and approximation of Toeplitz spectra. Automatica, 2022, 142, 110362.	5.0	0