Giorgio Picci

List of Publications by Year
in descending order

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61 papers	1,447 citations	471509 17 h-index	345221 36 g-index
63 all docs	63 docs citations	63 times ranked	371 citing authors

#	Article	IF	Citations
1	Empirical Bayes identification of stationary processes and approximation of Toeplitz spectra. Automatica, 2022, 142, 110362.	5.0	0
2	Bayesian Frequency Estimation on Narrow Bands. IFAC-PapersOnLine, 2021, 54, 108-113.	0.9	1
3	Spectral Rank, Feedback, Causality and the Indirect Method for CARMA Identification. , 2020, , .		3
4	Modeling of Stationary Periodic Time Series by ARMA Representations. Springer Optimization and Its Applications, 2016, , 281-314.	0.9	5
5	Geometry of Second-Order Random Processes. Series in Contemporary Mathematics, 2015, , 25-64.	0.4	0
6	Markovian Representations. Series in Contemporary Mathematics, 2015, , 251-311.	0.4	0
7	Spectral Representation of Stationary Processes. Series in Contemporary Mathematics, 2015, , 65-101.	0.4	0
8	Finite-Interval and Partial Stochastic Realization Theory. Series in Contemporary Mathematics, 2015, , 463-506.	0.4	0
9	Stochastic Systems with Inputs. Series in Contemporary Mathematics, 2015, , 675-724.	0.4	0
10	A variational integrators approach to second order modeling and identification of linear mechanical systems. Automatica, 2014, 50, 727-736.	5.0	11
11	Almost sure exponential convergence to consensus of random gossip algorithms. International Journal of Robust and Nonlinear Control, 2013, 23, 1033-1045.	3.7	3
12	The Circulant Rational Covariance Extension Problem: The Complete Solution. IEEE Transactions on Automatic Control, 2013, 58, 2848-2861.	5.7	28
13	On the multivariate circulant rational covariance extension problem. , 2013, , .		12
14	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
15	Consistency of subspace methods for signals with almost-periodic components. Automatica, 2012, 48, 514-520.	5.0	7
16	Stochastic Noises, Observation, Identification and Realization with. , 2012, , 1672-1688.		0
17	A note on generalized factor analysis models. , 2011, , .		3
18	On the identifiability of errors-in-variables models with white measurement errors. Automatica, 2011, 47, 545-551.	5.0	6

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19	A Maximum Entropy Solution of the Covariance Extension Problem for Reciprocal Processes. IEEE Transactions on Automatic Control, 2011, 56, 1999-2012.	5.7	37
20	Modelling and Simulation of Images by Reciprocal Processes. , 2008, , .		17
21	Some identification techniques in computer vision. , 2008, , .		3
22	Almost sure convergence of random gossip algorithms. , 2007, , .		15
23	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
24	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
25	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
26	Consistency analysis of some closed-loop subspace identification methods. Automatica, 2005, 41, 377-391.	5.0	173
27	Subspace identification of closed loop systems by the orthogonal decomposition method. Automatica, 2005, 41, 863-872.	5.0	61
28	On the ill-conditioning of subspace identification with inputs. Automatica, 2004, 40, 575-589.	5.0	56
29	The asymptotic variance of subspace estimates. Journal of Econometrics, 2004, 118, 257-291.	6.5	65
30	Subspace identification by data orthogonalization and model decoupling. Automatica, 2004, 40, 1689-1703.	5.0	18
31	Asymptotic variance of subspace methods by data orthogonalization and model decoupling: a comparative analysis. Automatica, 2004, 40, 1705-1717.	5.0	17
32	Numerical conditioning and asymptotic variance of subspace estimates. Automatica, 2004, 40, 677-683.	5.0	17
33	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
34	Constructing the state of random processes with feedback. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2003, 36, 855-860.	0.4	9
35	Geometry of Oblique Splitting Subspaces, Minimality and Hankel Operators. , 2003, , 85-126.		5
36	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

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37	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
38	Error Analysis of Certain Subspace Methods. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2000, 33, 85-90.	0.4	2
39	Realization of stochastic systems with exogenous inputs and subspace identification methods. Automatica, 1999, 35, 1635-1652.	5.0	88
40	Subspace identification by orthogonal decomposition. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1999, 32, 4010-4015.	0.4	13
41	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
42	Statistical Properties of Certain Subspace Identification Methods. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1997, 30, 1043-1049.	0.4	2
43	Oblique Splitting Subspaces and Stochastic Realization with Inputs. European Consortium for Mathematics in Industry, 1997, , 157-174.	0.4	8
44	A Simple â€œSubspaceâ€•Identification Method with Exogenous Inputs. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1996, 29, 4104-4109.	0.4	10
45	Canonical correlation analysis, approximate covariance extension, and identification of stationary time series. Automatica, 1996, 32, 709-733.	5.0	140
46	Stochastic realization with exogenous inputs and â€˜subspace-methodsâ€™ identification. Signal Processing, 1996, 52, 145-160.	3.7	73
47	Geometric Methods for State Space Identification. , 1996, , 1-69.		22
48	Acausal models and balanced realizations of stationary processes. Linear Algebra and Its Applications, 1994, 205-206, 997-1043.	0.9	31
49	Parametrization of factor analysis models. Journal of Econometrics, 1989, 41, 17-38.	6.5	13
50	On the identifiability of factor analysis models. , 1988, , 297-317.		1
51	A new class of dynamic models for stationary time series. , 1986, , 69-114.		5
52	Dynamic Factor-Analysis Models for Stationary Processes. IMA Journal of Mathematical Control and Information, 1986, 3, 185-210.	1.7	41
53	Forward and backward semimartingale models for gaussian processes with stationary increments. Stochastics, 1985, 15, 1-50.	0.6	23
54	Realization Theory for Multivariate Stationary Gaussian Processes. SIAM Journal on Control and Optimization, 1985, 23, 809-857.	2.1	124

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55	Forward and backward semimartingale representations for stationary increments processes. , 1984, , 686-724.		2
56	On a condition for minimality of Markovian splitting subspaces. Systems and Control Letters, 1982, 1, 264-269.	2.3	14
57	State Space Models for Gaussian Stochastic Processes. , 1981, , 169-204.		21
58	On the Stochastic Realization Problem. SIAM Journal on Control and Optimization, 1979, 17, 365-389.	2.1	136
59	On minimal splitting subspaces and markovian representations. Mathematical Systems Theory, 1978, 12, 271-279.	0.5	46
60	A hardy space approach to the stochastic realization problem. , 1978, , .		9
61	Some Connections Between the Theory of Sufficient Statistics and the Identifiability Problem. SIAM Journal on Applied Mathematics, 1977, 33, 383-398.	1.8	24