Catalin Starica

List of Publications by Year
in descending order

12 papers	1,092 citations	1040056 9 h-index	1281871 11 g-index
12 all docs	12 docs citations	12 times ranked	494 citing authors

#	Article	IF	Citations
1	A non-stationary paradigm for the dynamics of multivariate financial returns. Lecture Notes in Statistics, 2006, , 391-429.	0.2	4
2	Nonstationarities in Stock Returns. Review of Economics and Statistics, 2005, 87, 503-522.	4.3	223
3	Nonstationarities in Financial Time Series, the Long-Range Dependence, and the IGARCH Effects. Review of Economics and Statistics, 2004, 86, 378-390.	4.3	428
4	Is Garch(1,1) as Good a Model as the Accolades of the Nobel Prize Would Imply?. SSRN Electronic Journal, 2003, , .	0.4	23
5	Stock Market Risk-Return Inference. An Unconditional, Non-Parametric Approach.. SSRN Electronic Journal, 2003, , .	0.4	11
6	A Non-Stationary Paradigm for the Dynamics of Multivariate Financial Returns. SSRN Electronic Journal, 2003, , .	0.4	3
7	Multivariate extremes for models with constant conditional correlations. Journal of Empirical Finance, 1999, 6, 515-553.	1.8	96
8	Tail index estimation for dependent data. Annals of Applied Probability, 1998, 8, 1156.	1.3	96
9	Asymptotic behavior of hill's estimator for autoregressive data. Stochastic Models, 1997, 13, 703-721.	0.3	52
10	Smoothing the Hill Estimator. Advances in Applied Probability, 1997, 29, 271-293.	0.7	50
11	Testing for independence in heavy tailed and positive innovation time series. Stochastic Models, 1995, 11, 587-612.	0.3	10
12	Consistency of Hill's estimator for dependent data. Journal of Applied Probability, 1995, 32, 139-167.	0.7	96