

Victor PÃ©rez-Abreu

List of Publications by Year in descending order

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51
papers

536
citations

840776

11
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713466

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52
all docs

52
docs citations

52
times ranked

199
citing authors

#	ARTICLE	IF	CITATIONS
1	Chaos expansions of double intersection local time of Brownian motion in \mathbb{R}^d and renormalization. <i>Stochastic Processes and Their Applications</i> , 1995, 56, 1-34.	0.9	59
2	Stochastic evolution equations driven by nuclear-space-valued martingales. <i>Applied Mathematics and Optimization</i> , 1988, 17, 237-272.	1.6	46
3	Goodness of fit for the poisson distribution based on the probability generating function. <i>Communications in Statistics - Theory and Methods</i> , 1991, 20, 3093-3110.	1.0	39
4	Interpolation, correlation identities, and inequalities for infinitely divisible variables. <i>Journal of Fourier Analysis and Applications</i> , 1998, 4, 651-668.	1.0	35
5	Covariance Identities and Inequalities for Functionals on Wiener and Poisson Spaces. <i>Annals of Probability</i> , 1995, 23, 400.	1.8	34
6	Use of an empirical probability generating function for testing a Poisson model. <i>Canadian Journal of Statistics</i> , 1993, 21, 149-156.	0.9	31
7	Stationary and self-similar processes driven by Lévy processes. <i>Stochastic Processes and Their Applications</i> , 1999, 84, 357-369.	0.9	27
8	Matrix Subordinators and Related Upsilon Transformations. <i>Theory of Probability and Its Applications</i> , 2008, 52, 1-23.	0.3	23
9	Empirical probability generating function. <i>Insurance: Mathematics and Economics</i> , 1993, 12, 287-295.	1.2	21
10	The \mathcal{L} -transform of symmetric probability measures with unbounded supports. <i>Proceedings of the American Mathematical Society</i> , 2009, 137, 3057-3057.	0.8	20
11	Infinitely divisible multivariate and matrix Gamma distributions. <i>Journal of Multivariate Analysis</i> , 2014, 130, 155-175.	1.0	19
12	INDEX OF EFFECTIVENESS OF A MULTIVARIATE ENVIRONMENTAL MONITORING NETWORK. <i>Environmetrics</i> , 1996, 7, 489-501.	1.4	12
13	Large deviations for multiple Wiener-Itô integral processes. <i>Lecture Notes in Mathematics</i> , 1992, , 11-31.	0.2	11
14	Large deviations for a class of chaos expansions. <i>Journal of Theoretical Probability</i> , 1994, 7, 757-765.	0.8	10
15	COVARIANCE-PARAMETER LÉVY PROCESSES IN THE SPACE OF TRACE-CLASS OPERATORS. <i>Infinite Dimensional Analysis, Quantum Probability and Related Topics</i> , 2005, 08, 33-54.	0.5	10
16	On free and classical type G distributions. <i>Brazilian Journal of Probability and Statistics</i> , 2010, 24, .	0.4	10
17	Multiple wiener integrals and nonlinear functionals of a nuclear space valued Wiener process. <i>Applied Mathematics and Optimization</i> , 1987, 16, 227-245.	1.6	9
18	Representation of Infinitely Divisible Distributions on Cones. <i>Journal of Theoretical Probability</i> , 2007, 20, 535-544.	0.8	9

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19	Free Infinite Divisibility of Free Multiplicative Mixtures of the Wigner Distribution. Journal of Theoretical Probability, 2012, 25, 100-121.	0.8	9
20	On the eigenvalue process of a matrix fractional Brownian motion. Stochastic Processes and Their Applications, 2014, 124, 4266-4282.	0.9	9
21	A Random Matrix Approximation for the Non-commutative Fractional Brownian Motion. Journal of Theoretical Probability, 2016, 29, 1581-1598.	0.8	9
22	Regularity and convergence of stochastic convolutions in duals of nuclear Fréchet spaces. Journal of Multivariate Analysis, 1992, 43, 185-199.	1.0	7
23	Exploratory data analysis for counts using the empirical probability generating function $\langle \sup_{k \geq 1} k \rangle$. Communications in Statistics - Theory and Methods, 1993, 22, 827-842.	1.0	7
24	Poisson Approximation to Power Series Distributions. American Statistician, 1991, 45, 42.	1.6	6
25	The Skorohod integral and the derivative operator of functional of a cylindrical Brownian motion. Applied Mathematics and Optimization, 1992, 25, 11-29.	1.6	6
26	MatG Random Matrices. Stochastic Models, 2006, 22, 723-734.	0.5	6
27	A class of multivariate infinitely divisible distributions related to arcsine density. Bernoulli, 2012, 18, .	1.3	6
28	On the non-commutative fractional Wishart process. Journal of Functional Analysis, 2017, 272, 339-362.	1.4	5
29	Strong Solutions of Stochastic Bilinear Equations with Anticipating Drift in the First Wiener Chaos. , 1993, , 235-243.		5
30	Large deviations for stochastic evolution equations in duals of nuclear frechet spaces. Stochastic Analysis and Applications, 1994, 12, 249-260.	1.5	4
31	On the Capacity of Block Multiantenna Channels. IEEE Transactions on Information Theory, 2017, 63, 5286-5298.	2.4	4
32	On the Traces of Laguerre Processes. Electronic Journal of Probability, 2009, 14, .	1.0	4
33	Covariation representations for Hermitian Lévy process ensembles of free infinitely divisible distributions. Electronic Communications in Probability, 2013, 18, .	0.4	3
34	Cone-additive processes in duals of nuclear Fréchet spaces. Random Operators and Stochastic Equations, 2005, 13, 353-368.	0.1	3
35	The exponential space of an L ² -stochastic process with independent increments. Statistics and Probability Letters, 1988, 6, 413-417.	0.7	2
36	On the L^2 -Theory of product stochastic measures and multiple wiener-ito integrals. Stochastic Analysis and Applications, 1991, 9, 53-70.	1.5	2

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37	Poisson Approximation to Power Series Distributions. <i>American Statistician</i> , 1991, 45, 42-45.	1.6	2
38	On stable processes of bounded variation. <i>Statistics and Probability Letters</i> , 1997, 33, 69-77.	0.7	2
39	Extensions of Type G and Marginal Infinite Divisibility. <i>Theory of Probability and Its Applications</i> , 2003, 47, 202.	0.3	2
40	Decompositions of semimartingales on \mathbb{R}^2 . <i>Journal of Functional Analysis</i> , 1988, 80, 358-370.	1.4	1
41	Extreme-Value Moment Goodness-of-Fit Tests. <i>Annals of the Institute of Statistical Mathematics</i> , 2001, 53, 543-551.	0.8	1
42	On the Effectiveness of the Takahasi's Ranked set Sample Estimator as Compared with the Regression Estimator. <i>American Journal of Mathematical and Management Sciences</i> , 2001, 21, 145-163.	0.9	1
43	PCA and eigen-inference for a spiked covariance model with largest eigenvalues of same asymptotic order. <i>Brazilian Journal of Probability and Statistics</i> , 2014, 28, .	0.4	1
44	New Co-Editor-in-Chief of the <i>International Statistical Review</i> . <i>International Statistical Review</i> , 2015, 83, 1-1.	1.9	1
45	Large Deviations for Double Itô Equations. , 2001, , 379-399.		1
46	Semi-parametric multivariate modelling when the marginals are the same. <i>Journal of Multivariate Analysis</i> , 2003, 86, 310-329.	1.0	0
47	Cone-additive processes in duals of nuclear Fréchet spaces. <i>Random Operators and Stochastic Equations</i> , 2005, 13, .	0.1	0
48	A random matrix model for the Gaussian distribution. <i>Periodica Mathematica Hungarica</i> , 2006, 52, 47-65.	0.9	0
49	A class of random matrices with infinitely divisible determinants. <i>Statistics and Probability Letters</i> , 2007, 77, 166-168.	0.7	0
50	On the universality of the non-singularity of general Ginibre and Wigner random matrices. <i>Random Matrices: Theory and Application</i> , 2016, 05, 1650002.	1.1	0
51	On the Process of the Eigenvalues of a Hermitian Lévy process. , 2016, , 231-249.		0