

Victor PÃ©rez-Abreu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7276866/publications.pdf>

Version: 2024-02-01

51
papers

536
citations

840776

11
h-index

713466

21
g-index

52
all docs

52
docs citations

52
times ranked

199
citing authors

#	ARTICLE	IF	CITATIONS
1	On the non-commutative fractional Wishart process. Journal of Functional Analysis, 2017, 272, 339-362.	1.4	5
2	On the Capacity of Block Multiantenna Channels. IEEE Transactions on Information Theory, 2017, 63, 5286-5298.	2.4	4
3	On the universality of the non-singularity of general Ginibre and Wigner random matrices. Random Matrices: Theory and Application, 2016, 05, 1650002.	1.1	0
4	On the Process of the Eigenvalues of a Hermitian Lévy process. , 2016, , 231-249.		0
5	A Random Matrix Approximation for the Non-commutative Fractional Brownian Motion. Journal of Theoretical Probability, 2016, 29, 1581-1598.	0.8	9
6	New Co-Editor-in-Chief of the International Statistical Review. International Statistical Review, 2015, 83, 1-1.	1.9	1
7	Infinitely divisible multivariate and matrix Gamma distributions. Journal of Multivariate Analysis, 2014, 130, 155-175.	1.0	19
8	On the eigenvalue process of a matrix fractional Brownian motion. Stochastic Processes and Their Applications, 2014, 124, 4266-4282.	0.9	9
9	PCA and eigen-inference for a spiked covariance model with largest eigenvalues of same asymptotic order. Brazilian Journal of Probability and Statistics, 2014, 28, .	0.4	1
10	Covariation representations for Hermitian Lévy process ensembles of free infinitely divisible distributions. Electronic Communications in Probability, 2013, 18, .	0.4	3
11	A class of multivariate infinitely divisible distributions related to arcsine density. Bernoulli, 2012, 18, .	1.3	6
12	Free Infinite Divisibility of Free Multiplicative Mixtures of the Wigner Distribution. Journal of Theoretical Probability, 2012, 25, 100-121.	0.8	9
13	On free and classical type G distributions. Brazilian Journal of Probability and Statistics, 2010, 24, .	0.4	10
14	The \mathcal{S} -transform of symmetric probability measures with unbounded supports. Proceedings of the American Mathematical Society, 2009, 137, 3057-3057.	0.8	20
15	On the Traces of Laguerre Processes. Electronic Journal of Probability, 2009, 14, .	1.0	4
16	Matrix Subordinators and Related Upsilon Transformations. Theory of Probability and Its Applications, 2008, 52, 1-23.	0.3	23
17	A class of random matrices with infinitely divisible determinants. Statistics and Probability Letters, 2007, 77, 166-168.	0.7	0
18	Representation of Infinitely Divisible Distributions on Cones. Journal of Theoretical Probability, 2007, 20, 535-544.	0.8	9

#	ARTICLE	IF	CITATIONS
19	A random matrix model for the Gaussian distribution. Periodica Mathematica Hungarica, 2006, 52, 47-65.	0.9	0
20	MatG Random Matrices. Stochastic Models, 2006, 22, 723-734.	0.5	6
21	COVARIANCE-PARAMETER LÉVY PROCESSES IN THE SPACE OF TRACE-CLASS OPERATORS. Infinite Dimensional Analysis, Quantum Probability and Related Topics, 2005, 08, 33-54.	0.5	10
22	Cone-additive processes in duals of nuclear Fréchet spaces. Random Operators and Stochastic Equations, 2005, 13, .	0.1	0
23	Cone-additive processes in duals of nuclear Fréchet spaces. Random Operators and Stochastic Equations, 2005, 13, 353-368.	0.1	3
24	Semi-parametric multivariate modelling when the marginals are the same. Journal of Multivariate Analysis, 2003, 86, 310-329.	1.0	0
25	Extensions of Type G and Marginal Infinite Divisibility. Theory of Probability and Its Applications, 2003, 47, 202.	0.3	2
26	Extreme-Value Moment Goodness-of-Fit Tests. Annals of the Institute of Statistical Mathematics, 2001, 53, 543-551.	0.8	1
27	On the Effectiveness of the Takahasi's Ranked set Sample Estimator as Compared with the Regression Estimator. American Journal of Mathematical and Management Sciences, 2001, 21, 145-163.	0.9	1
28	Large Deviations for Double Itô Equations. , 2001, , 379-399.		1
29	Stationary and self-similar processes driven by Lévy processes. Stochastic Processes and Their Applications, 1999, 84, 357-369.	0.9	27
30	Interpolation, correlation identities, and inequalities for infinitely divisible variables. Journal of Fourier Analysis and Applications, 1998, 4, 651-668.	1.0	35
31	On stable processes of bounded variation. Statistics and Probability Letters, 1997, 33, 69-77.	0.7	2
32	INDEX OF EFFECTIVENESS OF A MULTIVARIATE ENVIRONMENTAL MONITORING NETWORK. Environmetrics, 1996, 7, 489-501.	1.4	12
33	Chaos expansions of double intersection local time of Brownian motion in \mathbb{R}^d and renormalization. Stochastic Processes and Their Applications, 1995, 56, 1-34.	0.9	59
34	Covariance Identities and Inequalities for Functionals on Wiener and Poisson Spaces. Annals of Probability, 1995, 23, 400.	1.8	34
35	Large deviations for a class of chaos expansions. Journal of Theoretical Probability, 1994, 7, 757-765.	0.8	10
36	Large deviations for stochastic evolution equations in duals of nuclear frechet spaces. Stochastic Analysis and Applications, 1994, 12, 249-260.	1.5	4

#	ARTICLE	IF	CITATIONS
37	Empirical probability generating function. Insurance: Mathematics and Economics, 1993, 12, 287-295.	1.2	21
38	Use of an empirical probability generating function for testing a Poisson model. Canadian Journal of Statistics, 1993, 21, 149-156.	0.9	31
39	Exploratory data analysis for counts using the empirical probability generating function ¹ . Communications in Statistics - Theory and Methods, 1993, 22, 827-842.	1.0	7
40	Strong Solutions of Stochastic Bilinear Equations with Anticipating Drift in the First Wiener Chaos. , 1993, , 235-243.		5
41	Large deviations for multiple Wiener-Itô integral processes. Lecture Notes in Mathematics, 1992, , 11-31.	0.2	11
42	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
43	Regularity and convergence of stochastic convolutions in duals of nuclear Fréchet spaces. Journal of Multivariate Analysis, 1992, 43, 185-199.	1.0	7
44	Poisson Approximation to Power Series Distributions. American Statistician, 1991, 45, 42.	1.6	6
45	On the L^2 -Theory of product stochastic measures and multiple wiener integrals. Stochastic Analysis and Applications, 1991, 9, 53-70.	1.5	2
46	Poisson Approximation to Power Series Distributions. American Statistician, 1991, 45, 42-45.	1.6	2
47	Goodness of fit for the poisson distribution based on the probability generating function. Communications in Statistics - Theory and Methods, 1991, 20, 3093-3110.	1.0	39
48	Stochastic evolution equations driven by nuclear-space-valued martingales. Applied Mathematics and Optimization, 1988, 17, 237-272.	1.6	46
49	The exponential space of an L^2 -stochastic process with independent increments. Statistics and Probability Letters, 1988, 6, 413-417.	0.7	2
50	Decompositions of semimartingales on J^2 . Journal of Functional Analysis, 1988, 80, 358-370.	1.4	1
51	Multiple wiener integrals and nonlinear functionals of a nuclear space valued Wiener process. Applied Mathematics and Optimization, 1987, 16, 227-245.	1.6	9