Vladimir Vovk

List of Publications by Year
in descending order

78 papers	1,525 citations	430874 18 h-index	377865 34 g-index
88 all docs	88 docs citations	88 times ranked	978 citing authors

#	Article	IF	Citations
1	Machine learning classification with confidence: Application of transductive conformal predictors to MRI-based diagnostic and prognostic markers in depression. NeuroImage, 2011, 56, 809-813.	4.2	141
2	Kernel Ridge Regression. , 2013, , 105-116.		117
3	Hedging Predictions in Machine Learning. Computer Journal, 2007, 50, 151-163.	2.4	95
4	The Sources of Kolmogorovâ€™s Grundbegriffe. Statistical Science, 2006, 21, 70.	2.8	73
5	Cross-conformal predictors. Annals of Mathematics and Artificial Intelligence, 2015, 74, 9-28.	1.3	71
6	Combining <i>p</i>-values via averaging. Biometrika, 2020, 107, 791-808.	2.4	67
7	E-values: Calibration, combination and applications. Annals of Statistics, 2021, 49, .	2.6	55
8	Conditional validity of inductive conformal predictors. Machine Learning, 2013, 92, 349-376.	5.4	49
9	Test Martingales, Bayes Factors and p-Values. Statistical Science, 2011, 26, .	2.8	46
10	Good randomized sequential probability forecasting is always possible. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2005, 67, 747-763.	2.2	43
11	On-line predictive linear regression. Annals of Statistics, 2009, 37, .	2.6	40
12	Continuous-time trading and the emergence of probability. Finance and Stochastics, 2012, 16, 561-609.	1.1	34
13	Weak aggregating algorithm for the distribution-free perishable inventory problem. Operations Research Letters, 2010, 38, 516-521.	0.7	25
14	Nonparametric predictive distributions based on conformal prediction. Machine Learning, 2019, 108, 445-474.	5.4	22
15	The Fundamental Nature of the Log Loss Function. Lecture Notes in Computer Science, 2015, , 307-318.	1.3	22
16	Clinical Mass Spectrometry Proteomic Diagnosis by Conformal Predictors. Statistical Applications in Genetics and Molecular Biology, 2008, 7, Article13.	0.6	21
17	Criteria of Efficiency for Conformal Prediction. Lecture Notes in Computer Science, 2016, , 23-39.	1.3	21
18	On-Line Regression Competitive with Reproducing Kernel Hilbert Spaces. Lecture Notes in Computer Science, 2006, , 452-463.	1.3	17

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19	Itô Calculus without Probability in Idealized Financial Markets*. Lithuanian Mathematical Journal, 2015, 55, 270-290.	0.4	16
20	Continuous-time trading and the emergence of volatility. Electronic Communications in Probability, 2008, 13, .	0.4	16
21	Rough paths in idealized financial markets. Lithuanian Mathematical Journal, 2011, 51, 274-285.	0.4	15
22	Probability-free solutions to the non-stationary newsvendor problem. Annals of Operations Research, 2014, 223, 433-449.	4.1	15
23	Testing Randomness Online. Statistical Science, 2021, 36, .	2.8	14
24	Prequential randomness and probability. Theoretical Computer Science, 2010, 411, 2632-2646.	0.9	12
25	Guest editors' preface to the special issue on conformal prediction and its applications. Annals of Mathematics and Artificial Intelligence, 2015, 74, 1-7.	1.3	12
26	Prediction with Expert Evaluators' Advice. Lecture Notes in Computer Science, 2009, , 8-22.	1.3	11
27	Continuous-time trading and the emergence of randomness. Stochastics, 2009, 81, 455-466.	1.1	10
28	Insuring against loss of evidence in game-theoretic probability. Statistics and Probability Letters, 2011, 81, 157-162.	0.7	10
29	Leading strategies in competitive on-line prediction. Theoretical Computer Science, 2008, 405, 285-296.	0.9	9
30	Admissible ways of merging p-values under arbitrary dependence. Annals of Statistics, 2022, 50, .	2.6	9
31	The game-theoretic capital asset pricing model. International Journal of Approximate Reasoning, 2008, 49, 175-197.	3.3	8
32	The generality of the zero-one laws. Annals of the Institute of Statistical Mathematics, 2011, 63, 873-885.	0.8	8
33	Lévy's Zero–One Law in Game-Theoretic Probability. Journal of Theoretical Probability, 2012, 25, 1-24.	0.8	8
34	Computationally efficient versions of conformal predictive distributions. Neurocomputing, 2020, 397, 292-308.	5.9	8
35	Forecasting point and continuous processes: Prequential analysis. Test, 1993, 2, 189-217.	1.1	7
36	The Basic Conformal Prediction Framework. , 2014, , 3-19.		7

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37	Defensive Forecasting for Linear Protocols. Lecture Notes in Computer Science, 2005, , 459-473.	1.3	7
38	Criterion of calibration for transductive confidence machine with limited feedback. Theoretical Computer Science, 2006, 364, 3-9.	0.9	6
39	Prediction with expert advice for the Brier game. , 2008, , .		6
40	Supermartingales in prediction with expert advice. Theoretical Computer Science, 2010, 411, 2647-2669.	0.9	6
41	Criteria of efficiency for set-valued classification. Annals of Mathematics and Artificial Intelligence, 2017, 81, 21-46.	1.3	6
42	Buy Low, Sell High. Lecture Notes in Computer Science, 2012, , 335-349.	1.3	6
43	Well-calibrated predictions from on-line compression models. Theoretical Computer Science, 2006, 364, 10-26.	0.9	5
44	Non-asymptotic calibration and resolution. Theoretical Computer Science, 2007, 387, 77-89.	0.9	5
45	On-Line Probability, Complexity and Randomness. Lecture Notes in Computer Science, 2008, , 138-153.	1.3	5
46	Buy low, sell high. Theoretical Computer Science, 2014, 558, 144-158.	0.9	5
47	Conformal and probabilistic prediction with applications: editorial. Machine Learning, 2019, 108, 379-380.	5.4	5
48	Non-asymptotic Calibration and Resolution. Lecture Notes in Computer Science, 2005, , 429-443.	1.3	5
49	A Criterion for the Existence of Predictive Complexity for Binary Games. Lecture Notes in Computer Science, 2004, , 249-263.	1.3	4
50	Supermartingales in Prediction with Expert Advice. Lecture Notes in Computer Science, 2008, , 199-213.	1.3	4
51	How many strings are easy to predict?. Information and Computation, 2005, 201, 55-71.	0.7	3
52	Rejoinder Hedging Predictions in Machine Learning. Computer Journal, 2007, 50, 173-177.	2.4	3
53	Superefficiency from the Vantage Point of Computability. Statistical Science, 2009, 24, .	2.8	3
54	Competitive Online Generalized Linear Regression under Square Loss. Lecture Notes in Computer Science, 2010, , 531-546.	1.3	3

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55	Generalised entropies and asymptotic complexities of languages. Information and Computation, 2014, 237, 101-141.	0.7	3
56	Game-theoretic probability. Wiley Series in Probability and Statistics, 2014, , 114-134.	0.0	3
57	Hypergraphical Conformal Predictors. International Journal on Artificial Intelligence Tools, 2015, 24, 1560003.	1.0	3
58	Foreword to this special issue: conformal and probabilistic prediction with applications. Annals of Mathematics and Artificial Intelligence, 2017, 81, 1-2.	1.3	3
59	Universal predictive systems. Pattern Recognition, 2022, 126, 108536.	8.1	3
60	Conditional Prediction Intervals for Linear Regression. , 2009, , .		2
61	Merging of opinions in game-theoretic probability. Annals of the Institute of Statistical Mathematics, 2009, 61, 969-993.	0.8	2
62	Transductive Conformal Prediction. International Journal on Artificial Intelligence Tools, 2015, 24, 1560001.	1.0	2
63	The role of measurability in game-theoretic probability. Finance and Stochastics, 2017, 21, 719-739.	1.1	2
64	Conformal Prediction under Hypergraphical Models. IFIP Advances in Information and Communication Technology, 2013, , 371-383.	0.7	2
65	Comment on Glenn Shafer's 'Testing by Betting'. SSRN Electronic Journal, 0, , .	0.4	2
66	Leading Strategies in Competitive On-Line Prediction. Lecture Notes in Computer Science, 2006, , 214-228.	1.3	2
67	Conformal Predictive Distributions with Kernels. Lecture Notes in Computer Science, 2018, , 103-121.	1.3	2
68	Competing with wild prediction rules. Machine Learning, 2007, 69, 193-212.	5.4	1
69	Beyond the Basic Conformal Prediction Framework. , 2014, , 21-46.		1
70	Universal Probability-Free Conformal Prediction. Lecture Notes in Computer Science, 2016, , 40-47.	1.3	1
71	Universal probability-free prediction. Annals of Mathematics and Artificial Intelligence, 2017, 81, 47-70.	1.3	1
72	Non-Algorithmic Theory of Randomness. Lecture Notes in Computer Science, 2020, , 323-340.	1.3	1

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73	Special Issue on Conformal and Probabilistic Prediction with Applications. Neurocomputing, 2020, 397, 264-265.	5.9	0
74	Vladimir Vovkâ€™s contribution to the Discussion of â€˜Testing by betting: A strategy for statistical and scientific communicationâ€™ by Glenn Shafer. Journal of the Royal Statistical Society Series A: Statistics in Society, 2021, 184, 445-446.	1.1	0
75	Prequential Randomness. Lecture Notes in Computer Science, 2008, , 154-168.	1.3	0
76	Online Prediction of Ovarian Cancer. Lecture Notes in Computer Science, 2009, , 375-379.	1.3	0
77	Comment: The Two Styles of VC Bounds. , 2015, , 161-164.		0
78	Glenn Shafer â€" A short biography. International Journal of Approximate Reasoning, 2022, 141, 5-10.	3.3	0