

Vladimir Vovk

List of Publications by Year in descending order

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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	Glenn Shafer "A short biography. International Journal of Approximate Reasoning, 2022, 141, 5-10.	3.3	0
2	Universal predictive systems. Pattern Recognition, 2022, 126, 108536.	8.1	3
3	Admissible ways of merging p-values under arbitrary dependence. Annals of Statistics, 2022, 50, .	2.6	9
4	Vladimir Vovk's contribution to the Discussion of "Testing by betting: A strategy for statistical and scientific communication" by Glenn Shafer. Journal of the Royal Statistical Society Series A: Statistics in Society, 2021, 184, 445-446.	1.1	0
5	E-values: Calibration, combination and applications. Annals of Statistics, 2021, 49, .	2.6	55
6	Testing Randomness Online. Statistical Science, 2021, 36, .	2.8	14
7	Special Issue on Conformal and Probabilistic Prediction with Applications. Neurocomputing, 2020, 397, 264-265.	5.9	0
8	Computationally efficient versions of conformal predictive distributions. Neurocomputing, 2020, 397, 292-308.	5.9	8
9	Combining p -values via averaging. Biometrika, 2020, 107, 791-808.	2.4	67
10	Non-Algorithmic Theory of Randomness. Lecture Notes in Computer Science, 2020, , 323-340.	1.3	1
11	Nonparametric predictive distributions based on conformal prediction. Machine Learning, 2019, 108, 445-474.	5.4	22
12	Conformal and probabilistic prediction with applications: editorial. Machine Learning, 2019, 108, 379-380.	5.4	5
13	Conformal Predictive Distributions with Kernels. Lecture Notes in Computer Science, 2018, , 103-121.	1.3	2
14	Foreword to this special issue: conformal and probabilistic prediction with applications. Annals of Mathematics and Artificial Intelligence, 2017, 81, 1-2.	1.3	3
15	The role of measurability in game-theoretic probability. Finance and Stochastics, 2017, 21, 719-739.	1.1	2
16	Criteria of efficiency for set-valued classification. Annals of Mathematics and Artificial Intelligence, 2017, 81, 21-46.	1.3	6
17	Universal probability-free prediction. Annals of Mathematics and Artificial Intelligence, 2017, 81, 47-70.	1.3	1
18	Criteria of Efficiency for Conformal Prediction. Lecture Notes in Computer Science, 2016, , 23-39.	1.3	21

#	ARTICLE	IF	CITATIONS
19	Universal Probability-Free Conformal Prediction. Lecture Notes in Computer Science, 2016, , 40-47.	1.3	1
20	Hypergraphical Conformal Predictors. International Journal on Artificial Intelligence Tools, 2015, 24, 1560003.	1.0	3
21	Transductive Conformal Prediction. International Journal on Artificial Intelligence Tools, 2015, 24, 1560001.	1.0	2
22	Guest editorsâ€™ preface to the special issue on conformal prediction and its applications. Annals of Mathematics and Artificial Intelligence, 2015, 74, 1-7.	1.3	12
23	ItÃ´ Calculus without Probability in Idealized Financial Markets*. Lithuanian Mathematical Journal, 2015, 55, 270-290.	0.4	16
24	Cross-conformal predictors. Annals of Mathematics and Artificial Intelligence, 2015, 74, 9-28.	1.3	71
25	The Fundamental Nature of the Log Loss Function. Lecture Notes in Computer Science, 2015, , 307-318.	1.3	22
26	Comment: The Two Styles of VC Bounds. , 2015, , 161-164.		0
27	Beyond the Basic Conformal Prediction Framework. , 2014, , 21-46.		1
28	The Basic Conformal Prediction Framework. , 2014, , 3-19.		7
29	Generalised entropies and asymptotic complexities of languages. Information and Computation, 2014, 237, 101-141.	0.7	3
30	Buy low, sell high. Theoretical Computer Science, 2014, 558, 144-158.	0.9	5
31	Probability-free solutions to the non-stationary newsvendor problem. Annals of Operations Research, 2014, 223, 433-449.	4.1	15
32	Game-theoretic probability. Wiley Series in Probability and Statistics, 2014, , 114-134.	0.0	3
33	Conditional validity of inductive conformal predictors. Machine Learning, 2013, 92, 349-376.	5.4	49
34	Kernel Ridge Regression. , 2013, , 105-116.		117
35	Conformal Prediction under Hypergraphical Models. IFIP Advances in Information and Communication Technology, 2013, , 371-383.	0.7	2
36	Continuous-time trading and the emergence of probability. Finance and Stochastics, 2012, 16, 561-609.	1.1	34

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37	LÃ©vy's Zero-One Law in Game-Theoretic Probability. <i>Journal of Theoretical Probability</i> , 2012, 25, 1-24.	0.8	8
38	Buy Low, Sell High. <i>Lecture Notes in Computer Science</i> , 2012, , 335-349.	1.3	6
39	Machine learning classification with confidence: Application of transductive conformal predictors to MRI-based diagnostic and prognostic markers in depression. <i>NeuroImage</i> , 2011, 56, 809-813.	4.2	141
40	Test Martingales, Bayes Factors and p-Values. <i>Statistical Science</i> , 2011, 26, .	2.8	46
41	Rough paths in idealized financial markets. <i>Lithuanian Mathematical Journal</i> , 2011, 51, 274-285.	0.4	15
42	The generality of the zero-one laws. <i>Annals of the Institute of Statistical Mathematics</i> , 2011, 63, 873-885.	0.8	8
43	Insuring against loss of evidence in game-theoretic probability. <i>Statistics and Probability Letters</i> , 2011, 81, 157-162.	0.7	10
44	Supermartingales in prediction with expert advice. <i>Theoretical Computer Science</i> , 2010, 411, 2647-2669.	0.9	6
45	Weak aggregating algorithm for the distribution-free perishable inventory problem. <i>Operations Research Letters</i> , 2010, 38, 516-521.	0.7	25
46	Prequential randomness and probability. <i>Theoretical Computer Science</i> , 2010, 411, 2632-2646.	0.9	12
47	Competitive Online Generalized Linear Regression under Square Loss. <i>Lecture Notes in Computer Science</i> , 2010, , 531-546.	1.3	3
48	Superefficiency from the Vantage Point of Computability. <i>Statistical Science</i> , 2009, 24, .	2.8	3
49	Conditional Prediction Intervals for Linear Regression. , 2009, , .		2
50	Merging of opinions in game-theoretic probability. <i>Annals of the Institute of Statistical Mathematics</i> , 2009, 61, 969-993.	0.8	2
51	Continuous-time trading and the emergence of randomness. <i>Stochastics</i> , 2009, 81, 455-466.	1.1	10
52	On-line predictive linear regression. <i>Annals of Statistics</i> , 2009, 37, .	2.6	40
53	Prediction with Expert Evaluators's Advice. <i>Lecture Notes in Computer Science</i> , 2009, , 8-22.	1.3	11
54	Online Prediction of Ovarian Cancer. <i>Lecture Notes in Computer Science</i> , 2009, , 375-379.	1.3	0

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55	Leading strategies in competitive on-line prediction. Theoretical Computer Science, 2008, 405, 285-296.	0.9	9
56	The game-theoretic capital asset pricing model. International Journal of Approximate Reasoning, 2008, 49, 175-197.	3.3	8
57	Prediction with expert advice for the Brier game. , 2008, , .		6
58	Clinical Mass Spectrometry Proteomic Diagnosis by Conformal Predictors. Statistical Applications in Genetics and Molecular Biology, 2008, 7, Article13.	0.6	21
59	On-Line Probability, Complexity and Randomness. Lecture Notes in Computer Science, 2008, , 138-153.	1.3	5
60	Continuous-time trading and the emergence of volatility. Electronic Communications in Probability, 2008, 13, .	0.4	16
61	Supermartingales in Prediction with Expert Advice. Lecture Notes in Computer Science, 2008, , 199-213.	1.3	4
62	Prequential Randomness. Lecture Notes in Computer Science, 2008, , 154-168.	1.3	0
63	Rejoinder Hedging Predictions in Machine Learning. Computer Journal, 2007, 50, 173-177.	2.4	3
64	Hedging Predictions in Machine Learning. Computer Journal, 2007, 50, 151-163.	2.4	95
65	Non-asymptotic calibration and resolution. Theoretical Computer Science, 2007, 387, 77-89.	0.9	5
66	Competing with wild prediction rules. Machine Learning, 2007, 69, 193-212.	5.4	1
67	The Sources of Kolmogorov's Grundbegriffe. Statistical Science, 2006, 21, 70.	2.8	73
68	Criterion of calibration for transductive confidence machine with limited feedback. Theoretical Computer Science, 2006, 364, 3-9.	0.9	6
69	Well-calibrated predictions from on-line compression models. Theoretical Computer Science, 2006, 364, 10-26.	0.9	5
70	On-Line Regression Competitive with Reproducing Kernel Hilbert Spaces. Lecture Notes in Computer Science, 2006, , 452-463.	1.3	17
71	Leading Strategies in Competitive On-Line Prediction. Lecture Notes in Computer Science, 2006, , 214-228.	1.3	2
72	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

#	ARTICLE	IF	CITATIONS
73	How many strings are easy to predict?. Information and Computation, 2005, 201, 55-71.	0.7	3
74	Non-asymptotic Calibration and Resolution. Lecture Notes in Computer Science, 2005, , 429-443.	1.3	5
75	Defensive Forecasting for Linear Protocols. Lecture Notes in Computer Science, 2005, , 459-473.	1.3	7
76	A Criterion for the Existence of Predictive Complexity for Binary Games. Lecture Notes in Computer Science, 2004, , 249-263.	1.3	4
77	Forecasting point and continuous processes: Prequential analysis. Test, 1993, 2, 189-217.	1.1	7
78	Comment on Glenn Shafer's 'Testing by Betting'. SSRN Electronic Journal, 0, , .	0.4	2