

# Sam Efromovich

## List of Publications by Year in descending order

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64  
papers

638  
citations

567281

15  
h-index

642732

23  
g-index

65  
all docs

65  
docs citations

65  
times ranked

1268  
citing authors

#	ARTICLE	IF	CITATIONS
1	Missing not at random and the nonparametric estimation of the spectral density. <i>Journal of Time Series Analysis</i> , 2020, 41, 652-675.	1.2	0
2	On sequential spectral analysis of amplitude-modulated time series. <i>Sequential Analysis</i> , 2019, 38, 259-278.	0.5	0
3	On sharp nonparametric estimation of differentiable functions. <i>Statistics and Probability Letters</i> , 2019, 152, 9-14.	0.7	2
4	Statistical analysis of fMRI using wavelets: Big Data, denoising, large $p \ll n$ matrices. <i>Wiley Interdisciplinary Reviews: Computational Statistics</i> , 2019, 11, e1467.	3.9	0
5	On Two-Stage Estimation of the Spectral Density with Assigned Risk in Presence of Missing Data. <i>Journal of Time Series Analysis</i> , 2019, 40, 203-224.	1.2	1
6	Hazard rate estimation for left truncated and right censored data. <i>Annals of the Institute of Statistical Mathematics</i> , 2018, 70, 889-917.	0.8	3
7	Wavelet Analysis of Big Data Contaminated by Large Noise in an fMRI Study of Neuroplasticity. <i>Methodology and Computing in Applied Probability</i> , 2018, 20, 1381-1402.	1.2	1
8	Missing, Modified, and Large- $p$ -small- $n$ Data in Nonparametric Curve Estimation. <i>Calcutta Statistical Association Bulletin</i> , 2017, 69, 1-34.	0.3	3
9	Minimax theory of nonparametric hazard rate estimation: efficiency and adaptation. <i>Annals of the Institute of Statistical Mathematics</i> , 2016, 68, 25-75.	0.8	4
10	Estimation of the Spectral Density with Assigned Risk. <i>Scandinavian Journal of Statistics</i> , 2016, 43, 70-82.	1.4	3
11	Two-Stage Nonparametric Sequential Estimation of the Directional Density with Complete and Missing Observations. <i>Sequential Analysis</i> , 2015, 34, 425-440.	0.5	1
12	On shrinking minimax convergence in nonparametric statistics. <i>Journal of Nonparametric Statistics</i> , 2014, 26, 555-573.	0.9	2
13	EFFICIENT NONPARAMETRIC ESTIMATION OF THE SPECTRAL DENSITY IN THE PRESENCE OF MISSING OBSERVATIONS. <i>Journal of Time Series Analysis</i> , 2014, 35, 407-427.	1.2	8
14	Nonparametric regression with missing data. <i>Wiley Interdisciplinary Reviews: Computational Statistics</i> , 2014, 6, 265-275.	3.9	3
15	Nonparametric estimation of the spectral density of amplitude-modulated time series with missing observations. <i>Statistics and Probability Letters</i> , 2014, 93, 7-13.	0.7	2
16	Adaptive nonparametric density estimation with missing observations. <i>Journal of Statistical Planning and Inference</i> , 2013, 143, 637-650.	0.6	3
17	Nonparametric estimation of the anisotropic probability density of mixed variables. <i>Journal of Multivariate Analysis</i> , 2011, 102, 468-481.	1.0	5
18	Nonparametric regression with responses missing at random. <i>Journal of Statistical Planning and Inference</i> , 2011, 141, 3744-3752.	0.6	18

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19	Nonparametric Regression With Predictors Missing at Random. <i>Journal of the American Statistical Association</i> , 2011, 106, 306-319.	3.1	24
20	A sharp minimax lower bound for the nonparametric estimation of Sobolev densities of order. <i>Statistics and Probability Letters</i> , 2010, 80, 77-81.	0.7	0
21	Oracle inequality for conditional density estimation and an actuarial example. <i>Annals of the Institute of Statistical Mathematics</i> , 2010, 62, 249-275.	0.8	9
22	Orthogonal series density estimation. <i>Wiley Interdisciplinary Reviews: Computational Statistics</i> , 2010, 2, 467-476.	3.9	39
23	Dimension Reduction and Adaptation in Conditional Density Estimation. <i>Journal of the American Statistical Association</i> , 2010, 105, 761-774.	3.1	19
24	Aggregated wavelet estimation and its application to ultra-fast fMRI. <i>Journal of Nonparametric Statistics</i> , 2010, 22, 841-857.	0.9	1
25	Discussion on "Optimal Sequential Surveillance for Finance, Public Health, and Other Areas" by Marianne FrisÅ©n. <i>Sequential Analysis</i> , 2009, 28, 342-346.	0.5	0
26	Lower bound for estimation of Sobolev densities of order less. <i>Journal of Statistical Planning and Inference</i> , 2009, 139, 2261-2268.	0.6	4
27	Multiwavelets: Theory and Bioinformatic Applications. <i>Communications in Statistics - Theory and Methods</i> , 2009, 38, 2829-2842.	1.0	0
28	Nonparametric regression estimation with assigned risk. <i>Statistics and Probability Letters</i> , 2008, 78, 1748-1756.	0.7	0
29	Optimal Sequential Design in a Controlled Non-parametric Regression. <i>Scandinavian Journal of Statistics</i> , 2008, 35, 266-285.	1.4	7
30	Coalescent Time Distributions in Trees of Arbitrary Size. <i>Statistical Applications in Genetics and Molecular Biology</i> , 2008, 7, Article2.	0.6	13
31	Adaptive estimation of and oracle inequalities for probability densities and characteristic functions. <i>Annals of Statistics</i> , 2008, 36, .	2.6	19
32	Sequential Design and Estimation in Heteroscedastic Nonparametric Regression. <i>Sequential Analysis</i> , 2007, 26, 3-25.	0.5	15
33	Conditional density estimation in a regression setting. <i>Annals of Statistics</i> , 2007, 35, .	2.6	32
34	A lower-bound oracle inequality for a blockwise-shrinkage estimate. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 176-183.	0.6	3
35	Adaptive estimation of error density in nonparametric regression with small sample size. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 363-378.	0.6	10
36	Optimal nonparametric estimation of the density of regression errors with finite support. <i>Annals of the Institute of Statistical Mathematics</i> , 2007, 59, 617-654.	0.8	12

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37	Comments on: Nonparametric inference with generalized likelihood ratio tests. <i>Test</i> , 2007, 16, 465-467.	1.1	0
38	A Study of Blockwise Wavelet Estimates Via Lower Bounds for a Spike Function. <i>Scandinavian Journal of Statistics</i> , 2005, 32, 133-158.	1.4	1
39	Estimation of the density of regression errors. <i>Annals of Statistics</i> , 2005, 33, 2194.	2.6	37
40	On Logarithmic Penalty in Adaptive Pointwise Estimation and Blockwise Wavelet Shrinkage. <i>Journal of Computational and Graphical Statistics</i> , 2005, 14, 20-40.	1.7	3
41	Univariate Nonparametric Regression in the Presence of Auxiliary Covariates. <i>Journal of the American Statistical Association</i> , 2005, 100, 1185-1201.	3.1	3
42	Oracle Inequalities for Efromovich's Pinsker Blockwise Estimates. <i>Methodology and Computing in Applied Probability</i> , 2004, 6, 303-322.	1.2	4
43	Analysis of blockwise shrinkage wavelet estimates via lower bounds for no-signal setting. <i>Annals of the Institute of Statistical Mathematics</i> , 2004, 56, 205-223.	0.8	4
44	Distribution estimation for biased data. <i>Journal of Statistical Planning and Inference</i> , 2004, 124, 1-43.	0.6	20
45	On Sequential Data-Driven Density Estimation. <i>Sequential Analysis</i> , 2004, 23, 603-623.	0.5	6
46	Discussion on "Likelihood Ratio Identities and Their Applications to Sequential Analysis" by Tze L. Lai. <i>Sequential Analysis</i> , 2004, 23, 517-520.	0.5	0
47	Density estimation for biased data. <i>Annals of Statistics</i> , 2004, 32, 1137.	2.6	38
48	Second Order Efficient Estimating a Smooth Distribution Function and its Applications. <i>Methodology and Computing in Applied Probability</i> , 2001, 3, 179-198.	1.2	4
49	Density Estimation Under Random Censorship and Order Restrictions. <i>Journal of the American Statistical Association</i> , 2001, 96, 667-684.	3.1	22
50	Sharp linear and block shrinkage wavelet estimation. <i>Statistics and Probability Letters</i> , 2000, 49, 323-329.	0.7	5
51	Can Adaptive Estimators for Fourier Series Be of Interest to Wavelets?. <i>Bernoulli</i> , 2000, 6, 699.	1.3	7
52	Best Fourier Approximation and Application in Efficient Blurred Signal Reconstruction. <i>Journal of Computational Analysis and Applications</i> , 1999, 1, 43-62.	0.2	0
53	On rate and sharp optimal estimation. <i>Probability Theory and Related Fields</i> , 1999, 113, 415-419.	1.8	1
54	Quasi-Linear Wavelet Estimation. <i>Journal of the American Statistical Association</i> , 1999, 94, 189-204.	3.1	18

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55	Quasi-Linear Wavelet Estimation. Journal of the American Statistical Association, 1999, 94, 189.	3.1	10
56	Data-Driven Efficient Estimation of the Spectral Density. Journal of the American Statistical Association, 1998, 93, 762-769.	3.1	14
57	Simultaneous sharp estimation of functions and their derivatives. Annals of Statistics, 1998, 26, .	2.6	13
58	Density Estimation for the Case of Supersmooth Measurement Error. Journal of the American Statistical Association, 1997, 92, 526-535.	3.1	72
59	Density Estimation for the Case of Supersmooth Measurement Error. Journal of the American Statistical Association, 1997, 92, 526.	3.1	19
60	Adaptive orthogonal series density estimation for small samples. Computational Statistics and Data Analysis, 1996, 22, 599-617.	1.2	15
61	Application of Nonparametric Binary Regression to Evaluate the Sensitivity of Explosives. Technometrics, 1996, 38, 50-58.	1.9	4
62	On nonparametric regression for IID observations in a general setting. Annals of Statistics, 1996, 24, .	2.6	26
63	Sequential Nonparametric Estimation with Assigned Risk. Annals of Statistics, 1995, 23, 1376.	2.6	10
64	Missing and Modified Data in Nonparametric Estimation. , 0, , .		16