Дані про цитування праць, які ввійшли до представленої роботи «Стохастичний аналіз та статистичне оцінювання для дробових і споріднених процесів» Ральченка Костянтина Володимировича

Web of Science Kostiantyn V. Ralchenko Web of Science ResearcherID: I-1366-2018
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Scopus Ralchenko, Kostiantyn Scopus author ID: 56378700400
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Google Scholar Kostiantyn Ralchenko
https://scholar.google.com.ua/citations?user=zH78-LwAAAAJ

№ п.п.	Назва статті (монографії), автори, назва видання, рік, том, сторінка або DOI	Кількість посилань згідно бази даних		
		Web of Science	Scopus	Google Scholar
1	Multifractional Poisson process, multistable subordinator and related limit theorems Molchanov, Ilya ; **Ralchenko, Kostiantyn** STATISTICS & PROBABILITY LETTERS Volume 96 Page 95-101 Published 2015	7	7	11
2	Approximation of the multifractional Brownian motion by absolutely continuous processes **Ralchenko, K. V**. THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS Volume 82 Page 115-127 Published 2010	6	8	10
3	Consistency of the drift parameter estimator for the discretized fractional Ornstein-Uhlenbeck process with Hurst index H is an element of (0,1/2) Kubilius, Kestutis ; Mishura, Yuliya ; **Ralchenko, Kostiantyn**; Seleznjev, Oleg ELECTRONIC JOURNAL OF STATISTICS Volume 9 Issue 2 Page 1799-1825 Published 2015	5	15	22
4	A generalisation of the fractional Brownian field based on non-Euclidean norms Molchanov, Ilya ; **Ralchenko, Kostiantyn** JOURNAL OF MATHEMATICAL ANALYSIS AND APPLICATIONS Volume 430 Issue 1 Page 262-278 Published 2015	5	6	8
5	On Drift Parameter Estimation in Models with Fractional Brownian Motion by Discrete Observations Mishura, Yuliya ; **Ralchenko, Kostiantyn** AUSTRIAN JOURNAL OF STATISTICS Volume 43 Issue 3 Page 217-228 Published 2014	4	–	14
6	Hypothesis testing of the drift parameter sign for fractional Ornstein-Uhlenbeck process Kukush, Alexander ; Mishura, Yuliya ; **Ralchenko, Kostiantyn** ELECTRONIC JOURNAL OF STATISTICS Volume 11 Issue 1 Page 385-400 Published 2017	3	9	15
7	Stochastic representation and pathwise properties of a fractional Cox-Ingersoll-Ross process Mishura, Yu. S. ; Piterbarg, V. I. ; **Ralchenko, K. V.**; Tytarenko, A. Yu. THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS Volume 97 Page 157-170 Published 2017	2	3	6

8	Fractional calculus and pathwise integration for Volterra processes driven by Lévy and martingale noise Di Nunno, Giulia ; Mishura, Yuliya ; **Ralchenko, Kostiantyn** FRACTIONAL CALCULUS AND APPLIED ANALYSIS Volume 19 Issue 6 Page 1356-1392 Published 2016	2	3	3
9	Existence and uniqueness of mild solution to stochastic heat equation with white and fractional noises Mishura, Yu ; **Ralchenko, K.** ; Shevchenko, G. THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS Volume 98 Page 142-162 Published 2018	2	0	5
10	Path properties of multifractal Brownian motion **Ralchenko, K. V.** ; Shevchenko, G. M. THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS Volume 80 Page 106-116 Published 2009	1	12	15
11	The rate of convergence of the Hurst index estimate for a stochastic differential equation Kubilius, Kestutis ; Skorniakov, Viktor ; **Ralchenko, Kostiantyn** NONLINEAR ANALYSIS-MODELLING AND CONTROL Volume 22 Issue 2 Page 273-284 Published 2017	1	7	8
12	Maximum likelihood drift estimation for Gaussian process with stationary increments Mishura, Yuliya ; **Ralchenko, Kostiantyn** ; Shklyar, Sergiy AUSTRIAN JOURNAL OF STATISTICS Volume 46 Issue 3-4 Page 67-78 Published 2017	1	2	3
13	Maximum likelihood estimation for Gaussian process with nonlinear drift Mishura, Yuliya ; **Ralchenko, Kostiantyn** ; Shklyar, Sergiy NONLINEAR ANALYSIS-MODELLING AND CONTROL Volume 23 Issue 1 Page 120-140 Published 2018	1	2	0
14	Approximation of solutions of stochastic differential equations with fractional Brownian motion by solutions of random ordinary differential equations **Ral'chenko, K. V.** ; Shevchenko, H. M. UKRAINIAN MATHEMATICAL JOURNAL Volume 62 Issue 9 Page 1460-1475 Published 2011	1	1	3
15	Drift parameter estimation in stochastic differential equation with multiplicative stochastic volatility Khlifa, Meriem Bel Hadj ; Mishura, Yuliya ; **Ralchenko, Kostiantyn**; Zili, Mounir MODERN STOCHASTICS-THEORY AND APPLICATIONS Volume 3 Issue 4 Page 269-285 Published 2016	1	–	3
16	Asymptotic distribution of maximum likelihood estimator in fractional Vasicek model Logvinenko, S. S. ; **Ralchenko, K. V.** THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS Volume 99 Page 134-151 Published 2018	1	–	–
17	Asymptotic properties of drift parameter estimator based on discrete observations of stochastic differential equation driven by fractional Brownian motion Mishura, Y.; **Ral'chenko, K.**; Seleznev, O.; Shevchenko, G. 2014 SPRINGER OPTIMIZATION AND ITS APPLICATIONS Volume 90 Page 303-318 Published 2014	–	13	15
18	Two-parameter Garsia-Rodemich-Rumsey inequality and its application to fractional Brownian fields Ralchenko, K. V. THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS Volume 75 Page 144-154 Published 2006	0	3	12
19	Asymptotic growth of trajectories of multifractional Brownian motion, with statistical applications to drift parameter estimation Dozzi, Marco ; Kozachenko, Yuriy ; Mishura, Yuliya; **Ralchenko, Kostiantyn** STATISTICAL INFERENCE FOR STOCHASTIC PROCESSES Volume 21 Issue 1 Page 21-52 Published 2018	0	2	10

20	Drift parameter estimation in the models involving fractional Brownian motion Mishura, Y.; **Ralchenko, K.** SPRINGER PROCEEDINGS IN MATHEMATICS AND STATISTICS Volume 208 Page 237-268 Published 2017	–	2	2
21	Parameter Estimation in Fractional Diffusion Models K Kubilius, Y. Mishura, **K Ralchenko** Springer, 2017	–	–	17
22	Maximum likelihood estimation in the fractional Vasicek model S Lohvinenko, **K Ralchenko** LITHUANIAN JOURNAL OF STATISTICS Volume 56 Issue 1 Page 77-87 Published 2017	–	–	4
23	Asymptotic properties of parameter estimators in fractional Vasicek model S Lohvinenko, **K Ralchenko**, O Zhuchenko LITHUANIAN JOURNAL OF STATISTICS Volume 55 Issue 1 Page 102-111 Published 2016	–	–	4
24	Smooth approximations for fractional and multifractional fields **Ralchenko, Kostiantyn V.** ; Shevchenko, Georgii M. RANDOM OPERATORS AND STOCHASTIC EQUATIONS Volume 20 Issue 3 Page 209-232 Published 2012	0	0	2
25	Fractional Brownian Motion: Approximations and Projections O Banna, Y Mishura, **K Ralchenko**, S Shklyar ISTE, John Wiley & Sons, 2019	–	–	2
26	Existence and uniqueness of mild solution to fractional stochastic heat equation **Ralchenko, Kostiantyn** ; Shevchenko, Georgiy MODERN STOCHASTICS-THEORY AND APPLICATIONS Volume 6 Issue 1 Page 57-79 Published 2019	0	0	1
27	Maximum likelihood estimation in the non-ergodic fractional Vasicek model Lohvinenko, Stanislav ; **Ralchenko, Kostiantyn** MODERN STOCHASTICS-THEORY AND APPLICATIONS Volume 6 Issue 3 Page 377-395 Published 2019	0	0	0
28	Stochastic differential equations with generalized stochastic volatility and statistical estimators Khlifa, M. Bel Hadj ; Mishura, Yu. ; **Ralchenko, K.**; Shevchenko, G.; Zili, M. THEORY OF PROBABILITY AND MATHEMATICAL STATISTICS Volume 96 Page 8-20 Published 2017	0	0	0
29	Parameter estimation for Gaussian processes with application to the model with two independent fractional Brownian motions Mishura, Y.; **Ralchenko, K.**; Shklyar, S. SPRINGER PROCEEDINGS IN MATHEMATICS AND STATISTICS Volume 271 Page 123-146 Published 2018	–	0	0
30	Asymptotic normality of discretized maximum likelihood estimator for drift parameter in homogeneous diffusion model **Kostiantyn Ralchenko** MODERN STOCHASTICS-THEORY AND APPLICATIONS Volume 2 Issue 1 Page 17-28 Published 2015	–	–	0
31	Наближення мультифрактальних процесів і полів абсолютно неперервними процесами **К. В. Ральченко** ДОПОВІДІ НАН УКРАЇНИ, Номер 7 Сторінки 27-31 Опубліковано 2011	–	–	0
Загальна кількість цитувань		43	95	195
h-індекс робіт		4	7	10