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Lista publikacji

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Książki i monografie

1. Janczura J., Weron R***., Inference for Markov-regime switching models of electricity spot prices, [w:] Quantitative Energy Finance***, Benth F.E., Laurence P., Kholdnyi V., Springer, New York 2014, s. 137-155

2. Janczura J., Teuerle M., Wyłomańska A., ***Analiza jakości powietrza wewnętrznego z wykorzystaniem metod szeregów czasowych, [w:] Czujniki i Sensory do Pomiarów Czynników Stanowiących Zagrożenia w Środowisku, cz. 2***, Grzebyk W., Politechnika Wrocławska, Wrocław 2013, s. 455-470

3. Burnecki K., Janczura J., Weron R., ***Building loss models, [w:] Statistical Tools for Finance and Insurance, vol. 2***, Cizek P., Härdle W., Weron R., Springer-Verlag, Berlin 2011, s. 293-328

Publikacje w czasopismach

1. Janczura J. , 2014, ***Pricing electricity derivatives within a Markov regime-switching model: a risk premium approach*,** Mathematical Methods for Operations Research 79 (1): s. 1-30

2. Janczura J., Maciejewska M., Szczurek A., Wyłomańska A., 2013, ***Stochastic modeling of indoor air temperature***, Journal of Statistical Physics, 152 (5): s. 979-994

3. Janczura J., Trück S., Weron R., Wolff R., 2013, ***Identifying spikes and seasonal components in electricity spot price data: A guide to robust modeling***, Energy Economics 38: s. 96-110

4. Burnecki K., Kepten E., Janczura J., Bronstein I., Garini Y., Weron A., 2012, ***Universal algorithm for identification of fractional Brownian motion. A case of telomere subdiffusion***, Biophysical Journal 103(9): s. 1839-1847

5. Janczura J., Weron R. , 2012, ***Goodness-of-fit testing for the marginal distributions of regime-switching models***, AStA - Advances in Statistical Analysis 97(3): s. 239-279

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7. Janczura J., Wyłomańska A., 2012, ***Anomalous diffusion models: different types of subordinator distribution***, Acta Physica Polonica B, 43(5): s. 1001-1016

8. Janczura J., Weron R., 2012, ***Efficient estimation of Markov regime-switching models: An application to electricity wholesale market prices***, AStA - Advances in Statistical Analysis 96(3): s. 385-407

9. Janczura J., Weron R. , 2012, ***Black swans or dragon kings? A simple test for deviations from the power law***, European Physical Journal - Special Topics (EPJ ST), 205: s. 79-93

10. Janczura J., Orzeł S., Wyłomańska A., 2011, ***Subordinated α-stable Ornstein-Uhlenbeck process as a tool for financial data description***, Physica A 390: s. 4379–4387

11. Janczura J., Weron R., 2010, ***An empirical comparison of alternate regime-switching models for electricity spot prices***, Energy Economics 32(5): s. 1059 - 1073

12. Trzmiel J., Weron K., Janczura J., Placzek-Popko E., 2009***, Properties of the relaxation time distribution underlying the Kohlrausch-Williams-Watts photoionization of the DX centers in Cd1-xMnxTe mixed crystals***, Journal of Physics: Condensed Matter 21, 345801

13. Janczura J., Wyłomańska A., 2009, ***Subdynamics of financial data from fractional Fokker-Planck equation***, Acta Physica Polonica B, 40 (5): s. 1341-1351

14. Burnecki K., Janczura J., Magdziarz M., Weron A., 2008***, Can one see a competition between subdiffusion and Levy flights? A case of geometric-stable noise***, Acta Physica Polonica B, 39 (5): s. 1043-1054