

# Werner Ploberger

## List of Publications by Year in descending order

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26  
papers

3,427  
citations

516215

16  
h-index

642321

23  
g-index

26  
all docs

26  
docs citations

26  
times ranked

1459  
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal Tests when a Nuisance Parameter is Present Only Under the Alternative. <i>Econometrica</i> , 1994, 62, 1383.	2.6	1,716
2	The Cusum Test with Ols Residuals. <i>Econometrica</i> , 1992, 60, 271.	2.6	437
3	A new test for structural stability in the linear regression model. <i>Journal of Econometrics</i> , 1989, 40, 307-318.	3.5	267
4	Optimal changepoint tests for normal linear regression. <i>Journal of Econometrics</i> , 1996, 70, 9-38.	3.5	193
5	Testing for Structural Change in Dynamic Models. <i>Econometrica</i> , 1988, 56, 1355.	2.6	179
6	Posterior Odds Testing for a Unit Root with Data-Based Model Selection. <i>Econometric Theory</i> , 1994, 10, 774-808.	0.6	107
7	An Asymptotic Theory of Bayesian Inference for Time Series. <i>Econometrica</i> , 1996, 64, 381.	2.6	105
8	The Local Power of the CUSUM and CUSUM of Squares Tests. <i>Econometric Theory</i> , 1990, 6, 335-347.	0.6	74
9	Admissibility of the Likelihood Ratio Test When a Nuisance Parameter is Present Only Under the Alternative. <i>Annals of Statistics</i> , 1995, 23, 1609.	1.4	54
10	Testing for Serial Correlation against an ARMA(1, 1) Process. <i>Journal of the American Statistical Association</i> , 1996, 91, 1331-1342.	1.8	52
11	Optimal Test for Markov Switching Parameters. <i>Econometrica</i> , 2014, 82, 765-784.	2.6	46
12	Empirical Limits for Time Series Econometric Models. <i>Econometrica</i> , 2003, 71, 627-673.	2.6	38
13	Contrasting activity patterns of two related octopus species, <i>Octopus macropus</i> and <i>Octopus vulgaris</i> . <i>Journal of Comparative Psychology</i> (Washington, D C: 1983), 2006, 120, 191-197.	0.3	34
14	A complete class of tests when the likelihood is locally asymptotically quadratic. <i>Journal of Econometrics</i> , 2004, 118, 67-94.	3.5	29
15	A trend-resistant test for structural change based on OLS residuals. <i>Journal of Econometrics</i> , 1996, 70, 175-185.	3.5	24
16	On studentizing a test for structural change. <i>Economics Letters</i> , 1986, 20, 341-344.	0.9	16
17	Recursive vs. OLS Residuals in the CUSUM Test. , 1991, , 35-47.		11
18	Optimal estimation under nonstandard conditions. <i>Journal of Econometrics</i> , 2012, 169, 258-265.	3.5	10

#	ARTICLE	IF	CITATIONS
19	Mean adjustment and the CUSUM test for structural change. <i>Economics Letters</i> , 1987, 25, 255-258.	0.9	7
20	Rate-optimal tests for jumps in diffusion processes. <i>Statistical Papers</i> , 2013, 54, 1009-1041.	0.7	7
21	ADMISSIBLE AND NONADMISSIBLE TESTS IN UNIT-ROOT-LIKE SITUATIONS. <i>Econometric Theory</i> , 2008, 24, .	0.6	6
22	The Local Power of the CUSUM-SQ Test against Heteroscedasticity. , 1989, , 127-133.		5
23	Rissanen's theorem and econometric time series. , 2002, , 165-180.		3
24	An Introduction to Best Empirical Models when the Parameter Space is Infinite Dimensional*. <i>Oxford Bulletin of Economics and Statistics</i> , 2003, 65, 877-890.	0.9	3
25	Testing for cycles in multiple time series. <i>Journal of Time Series Analysis</i> , 2010, 31, 427-434.	0.7	3
26	Detecting fuzzy periodic patterns in futures spreads. <i>Statistical Papers</i> , 2014, 55, 487-496.	0.7	1