Werner Ploberger

List of Publications by Year
in descending order

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	Detecting fuzzy periodic patterns in futures spreads. Statistical Papers, 2014, 55, 487-496.	0.7	1
2	Optimal Test for Markov Switching Parameters. Econometrica, 2014, 82, 765-784.	2.6	46
3	Rate-optimal tests for jumps in diffusion processes. Statistical Papers, 2013, 54, 1009-1041.	0.7	7
4	Optimal estimation under nonstandard conditions. Journal of Econometrics, 2012, 169, 258-265.	3.5	10
5	Testing for cycles in multiple time series. Journal of Time Series Analysis, 2010, 31, 427-434.	0.7	3
6	ADMISSIBLE AND NONADMISSIBLE TESTS IN UNIT-ROOT-LIKE SITUATIONS. Econometric Theory, 2008, 24, .	0.6	6
7	Contrasting activity patterns of two related octopus species, Octopus macropus and Octopus vulgaris.. Journal of Comparative Psychology (Washington, D C: 1983), 2006, 120, 191-197.	0.3	34
8	A complete class of tests when the likelihood is locally asymptotically quadratic. Journal of Econometrics, 2004, 118, 67-94.	3.5	29
9	An Introduction to Best Empirical Models when the Parameter Space is Infinite Dimensional*. Oxford Bulletin of Economics and Statistics, 2003, 65, 877-890.	0.9	3
10	Empirical Limits for Time Series Econometric Models. Econometrica, 2003, 71, 627-673.	2.6	38
11	Rissanen's theorem and econometric time series. , 2002, , 165-180.		3
12	An Asymtotic Theory of Bayesian Inference for Time Series. Econometrica, 1996, 64, 381.	2.6	105
13	Optimal changepoint tests for normal linear regression. Journal of Econometrics, 1996, 70, 9-38.	3.5	193
14	A trend-resistant test for structural change based on OLS residuals. Journal of Econometrics, 1996, 70, 175-185.	3.5	24
15	Testing for Serial Correlation against an ARMA(1, 1) Process. Journal of the American Statistical Association, 1996, 91, 1331-1342.	1.8	52
16	Admissibility of the Likelihood Ratio Test When a Nuisance Parameter is Present Only Under the Alternative. Annals of Statistics, 1995, 23, 1609.	1.4	54
17	Optimal Tests when a Nuisance Parameter is Present Only Under the Alternative. Econometrica, 1994, 62, 1383.	2.6	1,716
18	Posterior Odds Testing for a Unit Root with Data-Based Model Selection. Econometric Theory, 1994, 10, 774-808.	0.6	107

#	Article	IF	Citations
19	The Cusum Test with Ols Residuals. Econometrica, 1992, 60, 271.	2.6	437
20	Recursive vs. OLS Residuals in the CUSUM Test. , 1991, , 35-47.		11
21	The Local Power of the CUSUM and CUSUM of Squares Tests. Econometric Theory, 1990, 6, 335-347.	0.6	74
22	A new test for structural stability in the linear regression model. Journal of Econometrics, 1989, 40, 307-318.	3.5	267
23	The Local Power of the CUSUM-SQ Test against Heteroscedasticity. , 1989, , 127-133.		5
24	Testing for Structural Change in Dynamic Models. Econometrica, 1988, 56, 1355.	2.6	179
25	Mean adjustment and the CUSUM test for structural change. Economics Letters, 1987, 25, 255-258.	0.9	7
26	On studentizing a test for structural change. Economics Letters, 1986, 20, 341-344.	0.9	16