Valderio A Reisen

List of Publications by Year
in descending order

12 papers	241 citations	1163117 8 h-index	1199594 12 g-index
12 all docs	12 docs citations	12 times ranked	167 citing authors

#	Article	IF	Citations
1	ESTIMATION OF THE FRACTIONAL DIFFERENCE PARAMETER IN THE ARIMA(<i>p, d, q</i>) MODEL USING THE SMOOTHED PERIODOGRAM. Journal of Time Series Analysis, 1994, 15, 335-350.	1.2	106
2	Generalized Additive Models with Principal Component Analysis: An Application to Time Series of Respiratory Disease and Air Pollution Data. Journal of the Royal Statistical Society Series C: Applied Statistics, 2018, 67, 453-480.	1.0	41
3	Bootstrap techniques in semiparametric estimation methods for ARFIMA models: A comparison study. Computational Statistics, 2004, 19, 243-259.	1.5	14
4	Invariance of the first difference in ARFIMA models. Computational Statistics, 2006, 21, 445-461.	1.5	14
5	Bootstrap approaches and confidence intervals for stationary and non-stationary long-range dependence processes. Physica A: Statistical Mechanics and Its Applications, 2007, 375, 546-562.	2.6	14
6	A semiparametric approach to estimate two seasonal fractional parameters in the SARFIMA model. Mathematics and Computers in Simulation, 2014, 98, 1-17.	4.4	13
7	Estimating seasonal long-memory processes: a Monte Carlo study. Journal of Statistical Computation and Simulation, 2006, 76, 305-316.	1.2	12
8	Long Memory Inflationary Dynamics: The Case of Brazil. Studies in Nonlinear Dynamics and Econometrics, 2003, 7, .	0.3	10
9	On the properties of the periodogram of a stationary long-memory process over different epochs with applications. Journal of Time Series Analysis, 2010, 31, 20-36.	1.2	7
10	Principal component analysis with autocorrelated data. Journal of Statistical Computation and Simulation, 2020, 90, 2117-2135.	1.2	6
11	Error and Model Misspecification in ARFIMA Process. Brazilian Review of Econometrics, 2001, 21, 101.	0.1	3
12	Unit root tests using semi-parametric estimators of the long-memory parameter. Journal of Statistical Computation and Simulation, 2006, 76, 727-735.	1.2	1