

Valderio A Reisen

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11719897/publications.pdf>

Version: 2024-02-01

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	Principal component analysis with autocorrelated data. Journal of Statistical Computation and Simulation, 2020, 90, 2117-2135.	1.2	6
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	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
4	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
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	Estimating seasonal long-memory processes: a Monte Carlo study. Journal of Statistical Computation and Simulation, 2006, 76, 305-316.	1.2	12
7	Invariance of the first difference in ARFIMA models. Computational Statistics, 2006, 21, 445-461.	1.5	14
8	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
9	Bootstrap techniques in semiparametric estimation methods for ARFIMA models: A comparison study. Computational Statistics, 2004, 19, 243-259.	1.5	14
10	Long Memory Inflationary Dynamics: The Case of Brazil. Studies in Nonlinear Dynamics and Econometrics, 2003, 7, .	0.3	10
11	Error and Model Misspecification in ARFIMA Process. Brazilian Review of Econometrics, 2001, 21, 101.	0.1	3
12	ESTIMATION OF THE FRACTIONAL DIFFERENCE PARAMETER IN THE ARIMA(p, d, q) MODEL USING THE SMOOTHED PERIODOGRAM. Journal of Time Series Analysis, 1994, 15, 335-350.	1.2	106