Brendan K Beare

List of Publications by Year
in descending order

23 papers	431 citations	840776 11 h-index	794594 19 g-index
23 all docs	23 docs citations	23 times ranked	288 citing authors

#	Article	IF	Citations
1	TAIL BEHAVIOR OF STOPPED LÃ‰VY PROCESSES WITH MARKOV MODULATION. Econometric Theory, 2022, 38, 986-1013.	0.7	4
2	Improved Nonparametric Bootstrap Tests of Lorenz Dominance. Journal of Business and Economic Statistics, 2021, 39, 189-199.	2.9	6
3	Least favourability of the uniform distribution for tests of the concavity of a distribution function. Stat, 2021, 10, e376.	0.4	1
4	Distributional Replication. Entropy, 2021, 23, 1063.	2.2	0
5	REPRESENTATION OF I(1) AND I(2) AUTOREGRESSIVE HILBERTIAN PROCESSES. Econometric Theory, 2020, 36, 773-802.	0.7	9
6	On the emergence of a power law in the distribution of COVID-19 cases. Physica D: Nonlinear Phenomena, 2020, 412, 132649.	2.8	36
7	RANDOMIZATION TESTS OF COPULA SYMMETRY. Econometric Theory, 2020, 36, 1025-1063.	0.7	5
8	An improved bootstrap test of density ratio ordering. Econometrics and Statistics, 2019, 10, 9-26.	0.8	10
9	Cointegrated linear processes in Bayes Hilbert space. Statistics and Probability Letters, 2019, 147, 90-95.	0.7	9
10	Option augmented density forecasts of market returns with monotone pricing kernel. Quantitative Finance, 2018, 18, 623-635.	1.7	3
11	Unit Root Testing with Unstable Volatility. Journal of Time Series Analysis, 2018, 39, 816-835.	1.2	14
12	Cointegrated Linear Processes in Hilbert Space. Journal of Time Series Analysis, 2017, 38, 1010-1027.	1.2	16
13	Weak convergence of the least concave majorant of estimators for a concave distribution function. Electronic Journal of Statistics, 2017, 11, .	0.7	13
14	An Empirical Test of Pricing Kernel Monotonicity. Journal of Applied Econometrics, 2016, 31, 338-356.	2.3	41
15	NONPARAMETRIC TESTS OF DENSITY RATIO ORDERING. Econometric Theory, 2015, 31, 471-492.	0.7	30
16	Vine Copula Specifications for Stationary Multivariate Markov Chains. Journal of Time Series Analysis, 2015, 36, 228-246.	1.2	37
17	Stable Limit Theory for the Variance Targeting Estimator. Advances in Econometrics, 2014, , 639-672.	0.3	18
18	TIME IRREVERSIBLE COPULA-BASED MARKOV MODELS. Econometric Theory, 2014, 30, 923-960.	0.7	13

#	Article	IF	Citations
19	A coarsening of the strong mixing condition. Communications on Stochastic Analysis, 2014, 8, .	0.1	0
20	ARCHIMEDEAN COPULAS AND TEMPORAL DEPENDENCE. Econometric Theory, 2012, 28, 1165-1185.	0.7	20
21	Measure preserving derivatives and the pricing kernel puzzle. Journal of Mathematical Economics, 2011, 47, 689-697.	0.8	40
22	Copulas and Temporal Dependence. Econometrica, 2010, 78, 395-410.	4.2	96
23	A generalization of Hoeffdingâ€™s lemma, and a new class of covariance inequalities. Statistics and Probability Letters, 2009, 79, 637-642.	0.7	10