Piotr Kokoszka

List of Publications by Year in descending order

72 papers	2,975 citations	331670 21 h-index	189892 50 g-index
76 all docs	76 docs citations	76 times ranked	1237 citing authors

#	Article	IF	Citations
1	Inference for Functional Data with Applications. Springer Series in Statistics, 2012, , .	0.9	649
2	GARCH processes: structure and estimation. Bernoulli, 2003, 9, 201.	1.3	361
3	Rescaled variance and related tests for long memory in volatility and levels. Journal of Econometrics, 2003, 112, 265-294.	6.5	248
4	Weakly dependent functional data. Annals of Statistics, 2010, 38, .	2.6	211
5	Introduction to Functional Data Analysis. , 0, , .		203
6	Testing stationarity of functional time series. Journal of Econometrics, 2014, 179, 66-82.	6.5	132
7	Estimation of the Mean of Functional Time Series and a Two-Sample Problem. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2013, 75, 103-122.	2.2	107
8	Detecting Changes in the Mean of Functional Observations. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 927-946.	2.2	97
9	Testing the Equality of Covariance Operators in Functional Samples. Scandinavian Journal of Statistics, 2013, 40, 138-152.	1.4	58
10	Portmanteau Test of Independence for Functional Observations. Journal of the American Statistical Association, 2007, 102, 1338-1348.	3.1	53
11	Tests for Error Correlation in the Functional Linear Model. Journal of the American Statistical Association, 2010, 105, 1113-1125.	3.1	51
12	Determining the order of the functional autoregressive model. Journal of Time Series Analysis, 2013, 34, 116-129.	1.2	50
13	Testing the stability of the functional autoregressive process. Journal of Multivariate Analysis, 2010, 101, 352-367.	1.0	45
14	Estimation and testing for spatially indexed curves with application to ionospheric and magnetic field trends. Annals of Applied Statistics, 2012, 6, .	1.1	38
15	Inference for the autocovariance of a functional time series under conditional heteroscedasticity. Journal of Multivariate Analysis, 2017, 162, 32-50.	1.0	35
16	Empirical properties of forecasts with the functional autoregressive model. Computational Statistics, 2012, 27, 285-298.	1.5	31
17	Asymptotic normality of the principal components of functional time series. Stochastic Processes and Their Applications, 2013, 123, 1546-1562.	0.9	30
18	Bootstrap misspecification tests for ARCH based on the empirical process of squared residuals. Journal of Statistical Computation and Simulation, 2004, 74, 469-485.	1.2	28

#	Article	IF	Citations
19	Two sample inference in functional linear models. Canadian Journal of Statistics, 2009, 37, 571-591.	0.9	27
20	Testing Normality of Functional Time Series. Journal of Time Series Analysis, 2018, 39, 471-487.	1.2	26
21	Forecasting of density functions with an application to cross-sectional and intraday returns. International Journal of Forecasting, 2019, 35, 1304-1317.	6.5	26
22	Detection of Change in the Spatiotemporal Mean Function. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 29-50.	2.2	25
23	Evaluation of the cooling trend in the ionosphere using functional regression with incomplete curves. Annals of Applied Statistics, 2017, 11, .	1.1	25
24	Functional data analysis with increasing number of projections. Journal of Multivariate Analysis, 2014, 124, 313-332.	1.0	24
25	Change point detection in heteroscedastic time series. Econometrics and Statistics, 2018, 7, 63-88.	0.8	24
26	Testing for periodicity in functional time series. Annals of Statistics, 2018, 46, .	2.6	24
27	Predictability of shapes of intraday price curves. Econometrics Journal, 2013, 16, 285-308.	2.3	18
28	Nonparametric inference in small data sets of spatially indexed curves with application to ionospheric trend determination. Computational Statistics and Data Analysis, 2013, 59, 82-94.	1.2	17
29	Quantifying the risk of heat waves using extreme value theory and spatio-temporal functional data. Computational Statistics and Data Analysis, 2019, 131, 176-193.	1.2	17
30	Wasserstein autoregressive models for density time series. Journal of Time Series Analysis, 2022, 43, 30-52.	1.2	16
31	Subsampling Unit Root Tests for Heavy-Tailed Observations. Methodology and Computing in Applied Probability, 2004, 6, 73-97.	1.2	15
32	Change point tests in functional factor models with application to yield curves. Econometrics Journal, 2017, 20, 86-117.	2.3	15
33	Monitoring shifts in mean: Asymptotic normality ofÂstopping times. Test, 2008, 17, 515-530.	1.1	14
34	Wavelet-domain test for long-range dependence in the presence of a trend. Statistics, 2008, 42, 101-113.	0.6	14
35	Consistency of the mean and the principal components of spatially distributed functional data. Bernoulli, 2013, 19, .	1.3	14
36	KPSS test for functional time series. Statistics, 2016, 50, 957-973.	0.6	14

#	Article	IF	Citations
37	Functional prediction of intraday cumulative returns. Statistical Modelling, 2012, 12, 377-398.	1.1	12
38	Monitoring the Intraday Volatility Pattern. Journal of Time Series Econometrics, 2013, 5, 87-116.	0.4	12
39	Modeling Probability Density Functions as Data Objects. Econometrics and Statistics, 2022, 21, 159-178.	0.8	12
40	Dependent Functional Data. ISRN Probability and Statistics, 2012, 2012, 1-30.	0.2	12
41	Incorporation of Pacific SSTs in a Time Series Model toward a Longer-Term Forecast for the Great Salt Lake Elevation. Journal of Hydrometeorology, 2011, 12, 474-480.	1.9	11
42	Tests of Normality of Functional Data. International Statistical Review, 2020, 88, 677-697.	1.9	11
43	Principal Component Analysis of Spatially Indexed Functions. Journal of the American Statistical Association, 2021, 116, 1444-1456.	3.1	10
44	Testing the Equality of Mean Functions of Ionospheric Critical Frequency Curves. Journal of the Royal Statistical Society Series C: Applied Statistics, 2012, 61, 715-731.	1.0	9
45	Estimation in Functional Lagged Regression. Journal of Time Series Analysis, 2015, 36, 541-561.	1.2	9
46	Some Recent Developments in Inference for Geostatistical Functional Data. Revista Colombiana De Estadistica, 2019, 42, 101-122.	0.4	8
47	Multivariate analysis of variance and change points estimation for highâ€dimensional longitudinal data. Scandinavian Journal of Statistics, 2021, 48, 375-405.	1.4	7
48	Empirical wavelet analysis of tail and memory properties of LARCH and FIGARCH models. Computational Statistics, 2010, 25, 163-182.	1.5	6
49	Robust Wavelet-Domain Estimation of the Fractional Difference Parameter in Heavy-Tailed Time Series: An Empirical Study. Methodology and Computing in Applied Probability, 2010, 12, 177-197.	1.2	5
50	Testing Separability of Functional Time Series. Journal of Time Series Analysis, 2018, 39, 731-747.	1.2	5
51	Statistical and probabilistic analysis of interarrival and waiting times of Internet2 anomalies. Statistical Methods and Applications, 2020, 29, 727-744.	1.2	5
52	Testing trend stationarity of functional time series with application to yield and daily price curves. Statistics and Its Interface, 2017, 10, 81-92.	0.3	5
53	Testing for asymmetry in betas of cumulative returns: Impact of the financial crisis and crude oil price. Statistics and Risk Modeling, 2017, 34, 33-53.	1.0	4
54	Principal Components Analysis of Periodically Correlated Functional Time Series. Journal of Time Series Analysis, 2018, 39, 502-522.	1.2	4

#	Article	IF	Citations
55	Editorial for the special issue on High-dimensional and functional data analysis. Computational Statistics and Data Analysis, 2019, 131, 10-11.	1.2	4
56	Consistency of the Hill Estimator for Time Series Observed with Measurement Errors. Journal of Time Series Analysis, 2020, 41, 421-435.	1.2	4
57	Wavelet-based confidence intervals for the self-similarity parameter. Journal of Statistical Computation and Simulation, 2008, 78, 1181-1200.	1.2	3
58	Frequency domain theory for functional time series: Variance decomposition and an invariance principle. Bernoulli, 2020, 26, .	1.3	3
59	Extremal dependence measure for functional data. Journal of Multivariate Analysis, 2022, 189, 104887.	1.0	3
60	A randomness test for functional panels. Journal of Multivariate Analysis, 2016, 151, 37-53.	1.0	2
61	Wavelet semi-parametric inference for long memory in volatility in the presence of a trend. Journal of Statistical Computation and Simulation, 2017, 87, 1498-1519.	1.2	2
62	Testing normality of data on a multivariate grid. Journal of Multivariate Analysis, 2020, 179, 104640.	1.0	2
63	Testing normality of spatially indexed functional data. Canadian Journal of Statistics, 0, , .	0.9	2
64	Inference in functional factor models with applications to yield curves. Journal of Time Series Analysis, 2022, 43, 872-894.	1.2	2
65	P. Secchi, S. Vantini and V. Vitelli: Analysis of spatio-temporal mobile phone data: a case study in the metropolitan area of Milan. Statistical Methods and Applications, 2015, 24, 305-306.	1.2	1
66	Extremes of projections of functional time series on dataâ€“driven basis systems. Extremes, 2018, 21, 177-204.	1.0	1
67	Risk Analysis of Cumulative Intraday Return Curves. Journal of Time Series Econometrics, 2019, 11, .	0.4	1
68	Hill estimator of projections of functional data on principal components. Statistics, 2019, 53, 699-720.	0.6	1
69	Renewal model for anomalous traffic in Internet2 links. Statistical Modelling, 0, , 1471082X1998314.	1.1	1
70	Comments on: Extensions of some classical methods in change point analysis. Test, 2014, 23, 276-278.	1.1	0
71	Renewal model for anomalous traffic in Internet2 links. Statistical Modelling, 0, , 1471082X2098314.	1.1	0
72	Long term behavior of incomplete and time varying product ratings. Statistics and Probability Letters, 2022, 184, 109387.	0.7	0