

Piotr Kokoszka

List of Publications by Year in descending order

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Version: 2024-02-01

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	Modeling Probability Density Functions as Data Objects. <i>Econometrics and Statistics</i> , 2022, 21, 159-178.	0.8	12
2	Wasserstein autoregressive models for density time series. <i>Journal of Time Series Analysis</i> , 2022, 43, 30-52.	1.2	16
3	Extremal dependence measure for functional data. <i>Journal of Multivariate Analysis</i> , 2022, 189, 104887.	1.0	3
4	Inference in functional factor models with applications to yield curves. <i>Journal of Time Series Analysis</i> , 2022, 43, 872-894.	1.2	2
5	Long term behavior of incomplete and time varying product ratings. <i>Statistics and Probability Letters</i> , 2022, 184, 109387.	0.7	0
6	Principal Component Analysis of Spatially Indexed Functions. <i>Journal of the American Statistical Association</i> , 2021, 116, 1444-1456.	3.1	10
7	Multivariate analysis of variance and change points estimation for high-dimensional longitudinal data. <i>Scandinavian Journal of Statistics</i> , 2021, 48, 375-405.	1.4	7
8	Statistical and probabilistic analysis of interarrival and waiting times of Internet2 anomalies. <i>Statistical Methods and Applications</i> , 2020, 29, 727-744.	1.2	5
9	Consistency of the Hill Estimator for Time Series Observed with Measurement Errors. <i>Journal of Time Series Analysis</i> , 2020, 41, 421-435.	1.2	4
10	Testing normality of data on a multivariate grid. <i>Journal of Multivariate Analysis</i> , 2020, 179, 104640.	1.0	2
11	Tests of Normality of Functional Data. <i>International Statistical Review</i> , 2020, 88, 677-697.	1.9	11
12	Frequency domain theory for functional time series: Variance decomposition and an invariance principle. <i>Bernoulli</i> , 2020, 26, .	1.3	3
13	Quantifying the risk of heat waves using extreme value theory and spatio-temporal functional data. <i>Computational Statistics and Data Analysis</i> , 2019, 131, 176-193.	1.2	17
14	Forecasting of density functions with an application to cross-sectional and intraday returns. <i>International Journal of Forecasting</i> , 2019, 35, 1304-1317.	6.5	26
15	Risk Analysis of Cumulative Intraday Return Curves. <i>Journal of Time Series Econometrics</i> , 2019, 11, .	0.4	1
16	Hill estimator of projections of functional data on principal components. <i>Statistics</i> , 2019, 53, 699-720.	0.6	1
17	Some Recent Developments in Inference for Geostatistical Functional Data. <i>Revista Colombiana De Estadística</i> , 2019, 42, 101-122.	0.4	8
18	Editorial for the special issue on High-dimensional and functional data analysis. <i>Computational Statistics and Data Analysis</i> , 2019, 131, 10-11.	1.2	4

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19	Principal Components Analysis of Periodically Correlated Functional Time Series. <i>Journal of Time Series Analysis</i> , 2018, 39, 502-522.	1.2	4
20	Testing Normality of Functional Time Series. <i>Journal of Time Series Analysis</i> , 2018, 39, 471-487.	1.2	26
21	Testing Separability of Functional Time Series. <i>Journal of Time Series Analysis</i> , 2018, 39, 731-747.	1.2	5
22	Change point detection in heteroscedastic time series. <i>Econometrics and Statistics</i> , 2018, 7, 63-88.	0.8	24
23	Extremes of projections of functional time series on data-driven basis systems. <i>Extremes</i> , 2018, 21, 177-204.	1.0	1
24	Testing for periodicity in functional time series. <i>Annals of Statistics</i> , 2018, 46, .	2.6	24
25	Detection of Change in the Spatiotemporal Mean Function. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2017, 79, 29-50.	2.2	25
26	Wavelet semi-parametric inference for long memory in volatility in the presence of a trend. <i>Journal of Statistical Computation and Simulation</i> , 2017, 87, 1498-1519.	1.2	2
27	Change point tests in functional factor models with application to yield curves. <i>Econometrics Journal</i> , 2017, 20, 86-117.	2.3	15
28	Inference for the autocovariance of a functional time series under conditional heteroscedasticity. <i>Journal of Multivariate Analysis</i> , 2017, 162, 32-50.	1.0	35
29	Evaluation of the cooling trend in the ionosphere using functional regression with incomplete curves. <i>Annals of Applied Statistics</i> , 2017, 11, .	1.1	25
30	Testing for asymmetry in betas of cumulative returns: Impact of the financial crisis and crude oil price. <i>Statistics and Risk Modeling</i> , 2017, 34, 33-53.	1.0	4
31	Testing trend stationarity of functional time series with application to yield and daily price curves. <i>Statistics and Its Interface</i> , 2017, 10, 81-92.	0.3	5
32	KPSS test for functional time series. <i>Statistics</i> , 2016, 50, 957-973.	0.6	14
33	A randomness test for functional panels. <i>Journal of Multivariate Analysis</i> , 2016, 151, 37-53.	1.0	2
34	Estimation in Functional Lagged Regression. <i>Journal of Time Series Analysis</i> , 2015, 36, 541-561.	1.2	9
35	P. Secchi, S. Vantini and V. Vitelli: Analysis of spatio-temporal mobile phone data: a case study in the metropolitan area of Milan. <i>Statistical Methods and Applications</i> , 2015, 24, 305-306.	1.2	1
36	Functional data analysis with increasing number of projections. <i>Journal of Multivariate Analysis</i> , 2014, 124, 313-332.	1.0	24

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37	Comments on: Extensions of some classical methods in change point analysis. <i>Test</i> , 2014, 23, 276-278.	1.1	0
38	Testing stationarity of functional time series. <i>Journal of Econometrics</i> , 2014, 179, 66-82.	6.5	132
39	Testing the Equality of Covariance Operators in Functional Samples. <i>Scandinavian Journal of Statistics</i> , 2013, 40, 138-152.	1.4	58
40	Estimation of the Mean of Functional Time Series and a Two-Sample Problem. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2013, 75, 103-122.	2.2	107
41	Determining the order of the functional autoregressive model. <i>Journal of Time Series Analysis</i> , 2013, 34, 116-129.	1.2	50
42	Asymptotic normality of the principal components of functional time series. <i>Stochastic Processes and Their Applications</i> , 2013, 123, 1546-1562.	0.9	30
43	Nonparametric inference in small data sets of spatially indexed curves with application to ionospheric trend determination. <i>Computational Statistics and Data Analysis</i> , 2013, 59, 82-94.	1.2	17
44	Consistency of the mean and the principal components of spatially distributed functional data. <i>Bernoulli</i> , 2013, 19, .	1.3	14
45	Predictability of shapes of intraday price curves. <i>Econometrics Journal</i> , 2013, 16, 285-308.	2.3	18
46	Monitoring the Intraday Volatility Pattern. <i>Journal of Time Series Econometrics</i> , 2013, 5, 87-116.	0.4	12
47	Functional prediction of intraday cumulative returns. <i>Statistical Modelling</i> , 2012, 12, 377-398.	1.1	12
48	Estimation and testing for spatially indexed curves with application to ionospheric and magnetic field trends. <i>Annals of Applied Statistics</i> , 2012, 6, .	1.1	38
49	Inference for Functional Data with Applications. <i>Springer Series in Statistics</i> , 2012, , .	0.9	649
50	Empirical properties of forecasts with the functional autoregressive model. <i>Computational Statistics</i> , 2012, 27, 285-298.	1.5	31
51	Testing the Equality of Mean Functions of Ionospheric Critical Frequency Curves. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 2012, 61, 715-731.	1.0	9
52	Dependent Functional Data. <i>ISRN Probability and Statistics</i> , 2012, 2012, 1-30.	0.2	12
53	Incorporation of Pacific SSTs in a Time Series Model toward a Longer-Term Forecast for the Great Salt Lake Elevation. <i>Journal of Hydrometeorology</i> , 2011, 12, 474-480.	1.9	11
54	Empirical wavelet analysis of tail and memory properties of LARCH and FIGARCH models. <i>Computational Statistics</i> , 2010, 25, 163-182.	1.5	6

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55	Robust Wavelet-Domain Estimation of the Fractional Difference Parameter in Heavy-Tailed Time Series: An Empirical Study. <i>Methodology and Computing in Applied Probability</i> , 2010, 12, 177-197.	1.2	5
56	Testing the stability of the functional autoregressive process. <i>Journal of Multivariate Analysis</i> , 2010, 101, 352-367.	1.0	45
57	Tests for Error Correlation in the Functional Linear Model. <i>Journal of the American Statistical Association</i> , 2010, 105, 1113-1125.	3.1	51
58	Weakly dependent functional data. <i>Annals of Statistics</i> , 2010, 38, .	2.6	211
59	Two sample inference in functional linear models. <i>Canadian Journal of Statistics</i> , 2009, 37, 571-591.	0.9	27
60	Detecting Changes in the Mean of Functional Observations. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2009, 71, 927-946.	2.2	97
61	Monitoring shifts in mean: Asymptotic normality of stopping times. <i>Test</i> , 2008, 17, 515-530.	1.1	14
62	Wavelet-domain test for long-range dependence in the presence of a trend. <i>Statistics</i> , 2008, 42, 101-113.	0.6	14
63	Wavelet-based confidence intervals for the self-similarity parameter. <i>Journal of Statistical Computation and Simulation</i> , 2008, 78, 1181-1200.	1.2	3
64	Portmanteau Test of Independence for Functional Observations. <i>Journal of the American Statistical Association</i> , 2007, 102, 1338-1348.	3.1	53
65	Subsampling Unit Root Tests for Heavy-Tailed Observations. <i>Methodology and Computing in Applied Probability</i> , 2004, 6, 73-97.	1.2	15
66	Bootstrap misspecification tests for ARCH based on the empirical process of squared residuals. <i>Journal of Statistical Computation and Simulation</i> , 2004, 74, 469-485.	1.2	28
67	Rescaled variance and related tests for long memory in volatility and levels. <i>Journal of Econometrics</i> , 2003, 112, 265-294.	6.5	248
68	GARCH processes: structure and estimation. <i>Bernoulli</i> , 2003, 9, 201.	1.3	361
69	Renewal model for anomalous traffic in Internet2 links. <i>Statistical Modelling</i> , 0, , 1471082X1998314.	1.1	1
70	Renewal model for anomalous traffic in Internet2 links. <i>Statistical Modelling</i> , 0, , 1471082X2098314.	1.1	0
71	Introduction to Functional Data Analysis. , 0, , .		203
72	Testing normality of spatially indexed functional data. <i>Canadian Journal of Statistics</i> , 0, , .	0.9	2