# Wolfgang Karl HÃ¤rdle

List of Publications by Year
in descending order



| | | | |
|---|---|---|---|
| 210 papers | 12,097 citations | 41344 49 h-index | 43889 91 g-index |
| 241 all docs | 241 docs citations | 241 times ranked | 5017 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Are cryptos becoming alternative assets?. European Journal of Finance, 2023, 29, 1064-1105. | 3.1 | 8 |
| 2 | <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e2705" altimg="si316.svg"><mml:mi>K</mml:mi></mml:math>-expectiles clustering. Journal of Multivariate Analysis, 2022, 189, 104869. | 1.0 | 2 |
| 3 | Media-expressed tone, option characteristics, and stock return predictability. Journal of Economic Dynamics and Control, 2022, 134, 104290. | 1.6 | 1 |
| 4 | Financial Risk Meter FRM based on Expectiles. Journal of Multivariate Analysis, 2022, 189, 104881. | 1.0 | 6 |
| 5 | Financial Risk Meter for emerging markets. Research in International Business and Finance, 2022, 60, 101594. | 5.9 | 5 |
| 6 | TERES: Tail Event Risk Expectile Shortfall. Quantitative Finance, 2021, 21, 449-460. | 1.7 | 1 |
| 7 | Rise of the machines? Intraday high-frequency trading patterns of cryptocurrencies. European Journal of Finance, 2021, 27, 8-30. | 3.1 | 35 |
| 8 | SONIC: SOcial Network analysis with Influencers and Communities. Journal of Econometrics, 2021, , . | 6.5 | 1 |
| 9 | Investing with cryptocurrencies â€“ evaluating their potential for portfolio allocation strategies. Quantitative Finance, 2021, 21, 1825-1853. | 1.7 | 44 |
| 10 | LASSO-driven inference in time and space. Annals of Statistics, 2021, 49, . | 2.6 | 11 |
| 11 | Pricing Wind Power Futures. Journal of the Royal Statistical Society Series C: Applied Statistics, 2021, 70, 1083-1102. | 1.0 | 2 |
| 12 | VCRIX â€” A volatility index for crypto-currencies. International Review of Financial Analysis, 2021, 78, 101915. | 6.6 | 20 |
| 13 | A NOTE ON THE IMPACT OF NEWS ON US HOUSEHOLD INFLATION EXPECTATIONS. Macroeconomic Dynamics, 2020, 24, 995-1015. | 0.7 | 5 |
| 14 | Investing with Cryptocurrenciesâ€"a Liquidity Constrained Investment Approach*. Journal of Financial Econometrics, 2020, 18, 280-306. | 1.5 | 53 |
| 15 | Data driven value-at-risk forecasting using a SVR-GARCH-KDE hybrid. Computational Statistics, 2020, 35, 947-981. | 1.5 | 7 |
| 16 | FRM Financial Risk Meter. Advances in Econometrics, 2020, , 335-368. | 0.3 | 7 |
| 17 | Service data analytics and business intelligence 2017. Computational Statistics, 2020, 35, 423-426. | 1.5 | 0 |
| 18 | Understanding Cryptocurrencies*. Journal of Financial Econometrics, 2020, 18, 181-208. | 1.5 | 83 |

| # | ARTICLE | IF | CITATIONS |
|---|---|---|---|
| 19 | Regularization approach for network modeling of German power derivative market. Energy Economics, 2019, 83, 180-196. | 12.1 | 4 |
| 20 | Forecasting limit order book liquidity supplyâ€"demand curves with functional autoregressive dynamics. Quantitative Finance, 2019, 19, 1473-1489. | 1.7 | 7 |
| 21 | Towards the interpretation of time-varying regularization parameters in streaming penalized regression models. Pattern Recognition Letters, 2019, 125, 542-548. | 4.2 | 3 |
| 22 | Neural Networks and Deep Learning. Universitext, 2019, , 459-495. | 0.2 | 2 |
| 23 | Financial Econometrics of Cryptocurrencies. Universitext, 2019, , 545-568. | 0.2 | 0 |
| 24 | Blackâ€"Scholes Option Pricing Model. Universitext, 2019, , 75-118. | 0.2 | 0 |
| 25 | Statistics of Financial Markets. Universitext, 2019, , . | 0.2 | 14 |
| 26 | Dynamic credit default swap curves in a network topology. Quantitative Finance, 2019, 19, 1705-1726. | 1.7 | 8 |
| 27 | Network quantile autoregression. Journal of Econometrics, 2019, 212, 345-358. | 6.5 | 55 |
| 28 | Modelling industry interdependency dynamics in a network context. Studies in Economics and Finance, 2019, 37, 50-70. | 2.1 | 7 |
| 29 | Tail event driven networks of SIFIs. Journal of Econometrics, 2019, 208, 282-298. | 6.5 | 47 |
| 30 | Analysis of Deviance for Hypothesis Testing in Generalized Partially Linear Models. Journal of Business and Economic Statistics, 2019, 37, 322-333. | 2.9 | 1 |
| 31 | Applied Multivariate Statistical Analysis. , 2019, , . | | 57 |
| 32 | Non-Parametric and Flexible Time Series Estimators. Universitext, 2019, , 343-362. | 0.2 | 1 |
| 33 | Volatility Risk of Option Portfolios. Universitext, 2019, , 497-509. | 0.2 | 0 |
| 34 | Multivariate Distributions. , 2019, , 107-166. | | 0 |
| 35 | Single-Index-Based CoVaR With Very High-Dimensional Covariates. Journal of Business and Economic Statistics, 2018, 36, 212-226. | 2.9 | 41 |
| 36 | Tail Event Driven ASset allocation: evidence from equity and mutual fundsâ€™ markets. Journal of Asset Management, 2018, 19, 49-63. | 1.5 | 8 |

| # | Article | IF | Citations |
|---|---|---|---|
| 37 | Econometric Analysis of a Cryptocurrency Index for Portfolio Investment. , 2018, , 175-206. | | 10 |
| 38 | How to measure the performance of a Collaborative Research Center. Scientometrics, 2018, 117, 1023-1040. | 3.0 | 3 |
| 39 | CRIX an Index for cryptocurrencies. Journal of Empirical Finance, 2018, 49, 107-122. | 1.8 | 134 |
| 40 | lCARE - localizing conditional autoregressive expectiles. Journal of Empirical Finance, 2018, 48, 198-220. | 1.8 | 6 |
| 41 | Improving crime count forecasts using Twitter and taxi data. Decision Support Systems, 2018, 113, 73-85. | 5.9 | 55 |
| 42 | Beta-Boosted Ensemble for Big Credit Scoring Data. Springer Handbooks of Computational Statistics, 2018, , 523-538. | 0.2 | 0 |
| 43 | Downside risk and stock returns in the G7 countries: An empirical analysis of their long-run and short-run dynamics. Journal of Banking and Finance, 2018, 93, 21-32. | 2.9 | 36 |
| 44 | Confidence Corridors for Multivariate Generalized Quantile Regression. Journal of Business and Economic Statistics, 2017, 35, 70-85. | 2.9 | 7 |
| 45 | Copula-based factor model for credit risk analysis. Review of Quantitative Finance and Accounting, 2017, 49, 949-971. | 1.6 | 6 |
| 46 | SIEVE ESTIMATION OF THE MINIMAL ENTROPY MARTINGALE MARGINAL DENSITY WITH APPLICATION TO PRICING KERNEL ESTIMATION. International Journal of Theoretical and Applied Finance, 2017, 20, 1750041. | 0.5 | 3 |
| 47 | Time Varying Quantile Lasso. Statistics and Computing, 2017, , 331-353. | 0.2 | 3 |
| 48 | Adaptive Interest Rate Modelling. Journal of Forecasting, 2017, 36, 241-256. | 2.8 | 1 |
| 49 | Data science and digital society. Proceedings of the International Conference on Business Excellence, 2017, 11, 669-675. | 0.3 | 0 |
| 50 | A Dynamic Programming Approach for Pricing Weather Derivatives under Issuer Default Risk. International Journal of Financial Studies, 2017, 5, 23. | 2.3 | 1 |
| 51 | Localizing Temperature Risk. Journal of the American Statistical Association, 2016, 111, 1491-1508. | 3.1 | 5 |
| 52 | An Extended Singleâ€index Model with Missing Response at Random. Scandinavian Journal of Statistics, 2016, 43, 1140-1152. | 1.4 | 6 |
| 53 | Implied basket correlation dynamics. Statistics and Risk Modeling, 2016, 33, 1-20. | 1.0 | 5 |
| 54 | Do maternal health problems influence child's worrying status? Evidence from the British Cohort Study. Journal of Applied Statistics, 2016, 43, 2941-2955. | 1.3 | 0 |

| # | Article | IF | Citations |
|---|---|---|---|
| 55 | TENET: Tail-Event driven NETwork risk. Journal of Econometrics, 2016, 192, 499-513. | 6.5 | 269 |
| 56 | A semiparametric factor model for CDO surfaces dynamics. Journal of Multivariate Analysis, 2016, 146, 151-163. | 1.0 | 5 |
| 57 | Uniform Confidence Bands for Pricing Kernels. Journal of Financial Econometrics, 2015, 13, 376-413. | 1.5 | 13 |
| 58 | HIDDEN MARKOV STRUCTURES FOR DYNAMIC COPULAE. Econometric Theory, 2015, 31, 981-1015. | 0.7 | 22 |
| 59 | Multivariate Statistics. , 2015, , . | | 3 |
| 60 | Common factors in credit defaults swap markets. Computational Statistics, 2015, 30, 845-863. | 1.5 | 9 |
| 61 | Statistics of Financial Markets. Universitext, 2015, , . | 0.2 | 14 |
| 62 | Applied Multivariate Statistical Analysis. , 2015, , . | | 285 |
| 63 | Ladislaus von Bortkiewiczâ€"Statistician, Economist and a European Intellectual. International Statistical Review, 2015, 83, 17-35. | 1.9 | 7 |
| 64 | State price densities implied from weather derivatives. Insurance: Mathematics and Economics, 2015, 64, 106-125. | 1.2 | 3 |
| 65 | Tie the straps: Uniform bootstrap confidence bands for semiparametric additive models. Journal of Multivariate Analysis, 2015, 134, 129-145. | 1.0 | 3 |
| 66 | Functional data analysis of generalized regression quantiles. Statistics and Computing, 2015, 25, 189-202. | 1.5 | 21 |
| 67 | Quantile Regression in Risk Calibration. , 2015, , 1467-1489. | | 13 |
| 68 | The influence of oil price shocks on chinaâ€™s macro-economy: A perspective of international trade. Journal of Governance and Regulation, 2015, 4, 178-189. | 1.0 | 4 |
| 69 | Volatility Risk of Option Portfolios. Universitext, 2015, , 477-489. | 0.2 | 0 |
| 70 | Non-parametric and Flexible Time Series Estimators. Universitext, 2015, , 339-356. | 0.2 | 0 |
| 71 | Highly Interactive, Computationally Intensive Techniques. , 2015, , 319-341. | | 0 |
| 72 | Variable Selection. , 2015, , 157-165. | | 0 |

| # | Article | IF | Citations |
|---|---|---|---|
| 73 | Embedded Predictor Selection for Default Risk Calculation: A Southeast Asian Industry Study. , 2014, , 131-148. | | 6 |
| 74 | Copula dynamics in CDOs. Quantitative Finance, 2014, 14, 1573-1585. | 1.7 | 10 |
| 75 | Variable selection in Cox regression models with varying coefficients. Journal of Statistical Planning and Inference, 2014, 148, 67-81. | 0.6 | 12 |
| 76 | Using wiki to build an e-learning system in statistics in the Arabic language. Computational Statistics, 2013, 28, 481-491. | 1.5 | 5 |
| 77 | Local quantile regression. Journal of Statistical Planning and Inference, 2013, 143, 1109-1129. | 0.6 | 30 |
| 78 | Valuation of collateralized debt obligations with hierarchical Archimedean copulae. Journal of Empirical Finance, 2013, 24, 42-62. | 1.8 | 15 |
| 79 | Rejoinder: Local quantile regression. Journal of Statistical Planning and Inference, 2013, 143, 1145-1149. | 0.6 | 0 |
| 80 | Introduction to Option Management. Universitext, 2013, , 13-24. | 0.2 | 0 |
| 81 | Basic Concepts of Probability Theory. Universitext, 2013, , 25-34. | 0.2 | 3 |
| 82 | Shape Invariant Modeling of Pricing Kernels and Risk Aversion. Journal of Financial Econometrics, 2013, 11, 370-399. | 1.5 | 25 |
| 83 | Dynamic structured copula models. Statistics and Risk Modeling, 2013, 30, 361-388. | 1.0 | 9 |
| 84 | Black-Scholes Option Pricing Model. Universitext, 2013, , 59-78. | 0.2 | 0 |
| 85 | Stochastic Integrals and Differential Equations. Universitext, 2013, , 43-58. | 0.2 | 0 |
| 86 | Volatility Risk of Option Portfolios. Universitext, 2013, , 223-230. | 0.2 | 0 |
| 87 | Time Series with Stochastic Volatility. Universitext, 2013, , 163-174. | 0.2 | 1 |
| 88 | Copulae and Value at Risk. Universitext, 2013, , 189-195. | 0.2 | 0 |
| 89 | Portfolio Credit Risk. Universitext, 2013, , 231-241. | 0.2 | 0 |
| 90 | Models for the Interest Rate and Interest Rate Derivatives. Universitext, 2013, , 119-128. | 0.2 | 0 |

| # | Article | IF | Citations |
|---|---|---|---|
| 91 | Statistics of Extreme Risks. Universitext, 2013, , 197-221. | 0.2 | 0 |
| 92 | HMM and HAC. Advances in Intelligent Systems and Computing, 2013, , 341-348. | 0.6 | 0 |
| 93 | A CONSISTENT NONPARAMETRIC TEST FOR CAUSALITY IN QUANTILE. Econometric Theory, 2012, 28, 861-887. | 0.7 | 326 |
| 94 | Simultaneous confidence bands for expectile functions. AStA Advances in Statistical Analysis, 2012, 96, 517-541. | 0.9 | 14 |
| 95 | Modelling and forecasting liquidity supply using semiparametric factor dynamics. Journal of Empirical Finance, 2012, 19, 610-625. | 1.8 | 27 |
| 96 | Computational Statistics (Journal). Wiley Interdisciplinary Reviews: Computational Statistics, 2012, 4, 334-339. | 3.9 | 1 |
| 97 | The Implied Market Price of Weather Risk. Applied Mathematical Finance, 2012, 19, 59-95. | 1.2 | 59 |
| 98 | Applied Multivariate Statistical Analysis. , 2012, , . | | 167 |
| 99 | Difference based ridge and Liu type estimators in semiparametric regression models. Journal of Multivariate Analysis, 2012, 105, 164-175. | 1.0 | 48 |
| 100 | Nonparametric Estimation of Risk-Neutral Densities. , 2012, , 277-305. | | 13 |
| 101 | Spatial Risk Premium on Weather Derivatives and Hedging Weather Exposure in Electricity. Energy Journal, 2012, 33, 149-170. | 1.7 | 7 |
| 102 | Modeling Asset Prices. , 2012, , 15-33. | | 0 |
| 103 | Volatility Investing with Variance Swaps. , 2012, , 203-219. | | 1 |
| 104 | Prognose mit nichtparametrischen Verfahren. , 2012, , 167-181. | | 1 |
| 105 | Statistics of Financial Markets. , 2011, , . | | 46 |
| 106 | Modeling default risk with support vector machines. Quantitative Finance, 2011, 11, 135-154. | 1.7 | 44 |
| 107 | The EFM approach for single-index models. Annals of Statistics, 2011, 39, . | 2.6 | 125 |
| 108 | Pricing of Asian temperature risk. , 2011, , 163-199. | | 9 |

| # | Article | IF | Citations |
|---|---|---|---|
| 109 | Optimal Smoothing for a Computationally and Statistically Efficient Single Index Estimator. , 2011, , 229-261. | | 0 |
| 110 | De copulis non est disputandum. AStA Advances in Statistical Analysis, 2010, 94, 1-31. | 0.9 | 24 |
| 111 | The Bayesian Additive Classification Tree applied to credit risk modelling. Computational Statistics and Data Analysis, 2010, 54, 1197-1205. | 1.2 | 34 |
| 112 | <scp>Calibrating CAT Bonds for Mexican Earthquakes</scp>. Journal of Risk and Insurance, 2010, 77, 625-650. | 1.6 | 72 |
| 113 | Localized Realized Volatility Modeling. Journal of the American Statistical Association, 2010, 105, 1376-1393. | 3.1 | 58 |
| 114 | GHICA â€" Risk analysis with GH distributions and independent components. Journal of Empirical Finance, 2010, 17, 255-269. | 1.8 | 23 |
| 115 | Common functional principal components. Annals of Statistics, 2009, 37, . | 2.6 | 135 |
| 116 | A generalized ARFIMA process with Markov-switching fractional differencing parameter. Journal of Statistical Computation and Simulation, 2009, 79, 731-745. | 1.2 | 20 |
| 117 | Time Series Modelling With Semiparametric Factor Dynamics. Journal of the American Statistical Association, 2009, 104, 284-298. | 3.1 | 74 |
| 118 | Variable selection and oversampling in the use of smooth support vector machines for predicting the default risk of companies. Journal of Forecasting, 2009, 28, 512-534. | 2.8 | 71 |
| 119 | Dynamic semiparametric factor models inÂrisk neutral density estimation. AStA Advances in Statistical Analysis, 2009, 93, 387-402. | 0.9 | 7 |
| 120 | Dynamics of state price densities. Journal of Econometrics, 2009, 150, 1-15. | 6.5 | 28 |
| 121 | Modeling Dependencies with Copulae. , 2009, , 3-36. | | 1 |
| 122 | Inhomogeneous Dependence Modeling with Time-Varying Copulae. Journal of Business and Economic Statistics, 2009, 27, 224-234. | 2.9 | 69 |
| 123 | Numerics of Implied Binomial Trees. , 2009, , 209-231. | | 1 |
| 124 | Measuring and Modeling Risk Using High-Frequency Data. , 2009, , 275-293. | | 1 |
| 125 | Nonparametric Risk Management With Generalized Hyperbolic Distributions. Journal of the American Statistical Association, 2008, 103, 910-923. | 3.1 | 34 |
| 126 | Semiparametric diffusion estimation and application to a stock market index. Quantitative Finance, 2008, 8, 81-92. | 1.7 | 5 |

| # | Article | IF | Citations |
|---|---|---|---|
| 127 | Calibration Risk for Exotic Options. Journal of Derivatives, 2007, 14, 47-63. | 0.3 | 40 |
| 128 | Realoptionen und Immobilienbewertung: Eine Umsetzungsstudie. Schmalenbachs Zeitschrift Fur Betriebswirtschaftliche Forschung, 2007, 59, 1002-1028. | 1.6 | 0 |
| 129 | Partially Linear Models. , 2007, , 87-103. | | 21 |
| 130 | Portfolio value at risk based on independent component analysis. Journal of Computational and Applied Mathematics, 2007, 205, 594-607. | 2.0 | 32 |
| 131 | On the Utility of E-Learning in Statistics. International Statistical Review, 2007, 75, 355-364. | 1.9 | 3 |
| 132 | Estimation and Testing for Varying Coefficients in Additive Models With Marginal Integration. Journal of the American Statistical Association, 2006, 101, 1212-1227. | 3.1 | 41 |
| 133 | Nonparametric state price density estimation using constrained least squares and the bootstrap. Journal of Econometrics, 2006, 133, 579-599. | 6.5 | 83 |
| 134 | On the appropriateness of inappropriate VaR models. A St A - Advances in Statistical Analysis, 2006, 90, 273-297. | 0.4 | 0 |
| 135 | Semi-parametric estimation of partially linear single-index models. Journal of Multivariate Analysis, 2006, 97, 1162-1184. | 1.0 | 209 |
| 136 | Common Functional Implied Volatility Analysis. , 2005, , 115-134. | | 6 |
| 137 | FFT-based Option Pricing. , 2005, , 183-200. | | 11 |
| 138 | Predicting Bankruptcy with Support Vector Machines. , 2005, , 225-248. | | 19 |
| 139 | Stable Distributions. , 2005, , 21-44. | | 41 |
| 140 | Transactions that did not happen and their influence on prices. Journal of Economic Behavior and Organization, 2005, 56, 567-591. | 2.0 | 21 |
| 141 | BOOTSTRAP INFERENCE IN SEMIPARAMETRIC GENERALIZED ADDITIVE MODELS. Econometric Theory, 2004, 20, . | 0.7 | 75 |
| 142 | Semiparametric Regression Analysis With Missing Response at Random. Journal of the American Statistical Association, 2004, 99, 334-345. | 3.1 | 185 |
| 143 | Nonparametric and Semiparametric Models. Springer Series in Statistics, 2004, , . | 0.9 | 581 |
| 144 | Statistics of Financial Markets. Universitext, 2004, , . | 0.2 | 55 |

| # | Article | IF | Citations |
|---|---|---|---|
| 145 | Non-parametric Concepts for Financial Time Series. Universitext, 2004, , 243-266. | 0.2 | 0 |
| 146 | The Dynamics of Implied Volatilities: A Common Principal Components Approach. Review of Derivatives Research, 2003, 6, 179-202. | 0.8 | 85 |
| 147 | Efficient estimation in conditional single-index regression. Journal of Multivariate Analysis, 2003, 86, 213-226. | 1.0 | 58 |
| 148 | Derivative estimation and testing in generalized additive models. Journal of Statistical Planning and Inference, 2003, 115, 521-542. | 0.6 | 33 |
| 149 | An empirical likelihood goodness-of-fit test for time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2003, 65, 663-678. | 2.2 | 76 |
| 150 | Time Inhomogeneous Multiple Volatility Modeling. Journal of Financial Econometrics, 2003, 1, 55-95. | 1.5 | 56 |
| 151 | Does Male Age Affect the Risk of Spontaneous Abortion? An Approach Using Semiparametric Regression. American Journal of Epidemiology, 2003, 157, 815-824. | 3.4 | 36 |
| 152 | Bootstrap Methods for Time Series. International Statistical Review, 2003, 71, 435-459. | 1.9 | 178 |
| 153 | Exploring Credit Data *. Contributions To Economics, 2003, , 157-173. | 0.3 | 5 |
| 154 | Applied Multivariate Statistical Analysis. , 2003, , . | | 199 |
| 155 | 3. Statistical Models for Biomedical Research. Journal of the Japanese Society of Computational Statistics, 2003, 15, 89-104. | 0.2 | 1 |
| 156 | Nonparametric Estimation in a Stochastic Volatility Model. , 2003, , 303-313. | | 8 |
| 157 | ESTIMATION IN AN ADDITIVE MODEL WHEN THE COMPONENTS ARE LINKED PARAMETRICALLY. Econometric Theory, 2002, 18, 886-912. | 0.7 | 40 |
| 158 | MD*ReX: Linking XploRe to Standard Spreadsheet Applications. Computational Statistics, 2002, 17, 329-341. | 1.5 | 0 |
| 159 | Common factors governing VDAX movements and the maximum loss. Financial Markets and Portfolio Management, 2002, 16, 16-29. | 2.0 | 27 |
| 160 | An Empirical Likelihood Goodness-of-Fit Test for Diffusions. , 2002, , 259-281. | | 1 |
| 161 | Web Quantlets for Time Series Analysis. Annals of the Institute of Statistical Mathematics, 2001, 53, 179-188. | 0.8 | 4 |
| 162 | Structural Tests in Additive Regression. Journal of the American Statistical Association, 2001, 96, 1333-1347. | 3.1 | 24 |

| # | Article | IF | Citations |
|---|---|---|---|
| 163 | A bootstrap test for single index models. Statistics, 2001, 35, 427-451. | 0.6 | 11 |
| 164 | Nonparametric Estimation of Additive Models with Homogeneous Components. , 2001, , 159-179. | | 3 |
| 165 | Bootstrap approximation in a partially linear regression model. Journal of Statistical Planning and Inference, 2000, 91, 413-426. | 0.6 | 12 |
| 166 | Discrete time option pricing with flexible volatility estimation. Finance and Stochastics, 2000, 4, 189-207. | 1.1 | 66 |
| 167 | Backtesting beyond VaR. Lecture Notes in Statistics, 2000, , 119-130. | 0.2 | 2 |
| 168 | XploReÂ® â€" Application Guide. , 2000, , . | | 24 |
| 169 | Partially Linear Models. Contributions To Statistics, 2000, , . | 0.2 | 422 |
| 170 | Flexible Time Series Analysis. , 2000, , 397-457. | | 1 |
| 171 | Nonparametric Autoregression with Multiplicative Volatility and Additive mean. Journal of Time Series Analysis, 1999, 20, 579-604. | 1.2 | 99 |
| 172 | Integration and backfitting methods in additive models-finite sample properties and comparison. Test, 1999, 8, 419-458. | 1.1 | 75 |
| 173 | Large sample theory of the estimation of the error distribution for a semiparametric model. Communications in Statistics - Theory and Methods, 1999, 28, 2025-2036. | 1.0 | 18 |
| 174 | Estimation in a semiparametric partially linear errors-in-variables model. Annals of Statistics, 1999, 27, 1519. | 2.6 | 266 |
| 175 | Semiparametric analysis of German East-West migration intentions: facts and theory. Journal of Applied Econometrics, 1998, 13, 525-541. | 2.3 | 80 |
| 176 | Nonparametric vector autoregression. Journal of Statistical Planning and Inference, 1998, 68, 221-245. | 0.6 | 78 |
| 177 | Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461-1474. | 3.1 | 77 |
| 178 | Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461. | 3.1 | 44 |
| 179 | Direct estimation of low-dimensional components in additive models. Annals of Statistics, 1998, 26, 943. | 2.6 | 163 |
| 180 | An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512-1521. | 3.1 | 35 |

| # | Article | IF | Citations |
|---|---|---|---|
| 181 | Local polynomial estimators of the volatility function in nonparametric autoregression. Journal of Econometrics, 1997, 81, 223-242. | 6.5 | 195 |
| 182 | A Review of Nonparametric Time Series Analysis. International Statistical Review, 1997, 65, 49-72. | 1.9 | 113 |
| 183 | An Analysis of Transformations for Additive Nonparametric Regression. Journal of the American Statistical Association, 1997, 92, 1512. | 3.1 | 8 |
| 184 | Estimation of additive regression models with known links. Biometrika, 1996, 83, 529-540. | 2.4 | 116 |
| 185 | Direct Semiparametric Estimation of Single-Index Models with Discrete Covariates. Journal of the American Statistical Association, 1996, 91, 1632-1640. | 3.1 | 164 |
| 186 | A New Method for Volatility Estimation with Applications in Foreign Exchange Rate Series. Wirtschaftswissenschaftliche BeitrÃge, 1996, , 71-83. | 0.0 | 4 |
| 187 | Direct Semiparametric Estimation of Single-Index Models with Discrete Covariates. Journal of the American Statistical Association, 1996, 91, 1632. | 3.1 | 49 |
| 188 | Estimation of Non-sharp Support Boundaries. Journal of Multivariate Analysis, 1995, 55, 205-218. | 1.0 | 64 |
| 189 | Iterated bootstrap with applications to frontier models. Journal of Productivity Analysis, 1995, 6, 63-76. | 1.6 | 32 |
| 190 | Nonclassical demand. Journal of Econometrics, 1995, 67, 227-257. | 6.5 | 69 |
| 191 | Un Amuse-Gueule. Statistics and Computing, 1995, , 3-10. | 0.2 | 1 |
| 192 | Chapter 38 Applied nonparametric methods. Handbook of Econometrics, 1994, , 2295-2339. | 1.0 | 132 |
| 193 | Testing a Parametric Model Against a Semiparametric Alternative. Econometric Theory, 1994, 10, 821-848. | 0.7 | 82 |
| 194 | How sensitive are average derivatives?. Journal of Econometrics, 1993, 58, 31-48. | 6.5 | 48 |
| 195 | Optimal Smoothing in Single-Index Models. Annals of Statistics, 1993, 21, 157. | 2.6 | 538 |
| 196 | A Bootstrap Test for Positive Definiteness of Income Effect Matrices. Econometric Theory, 1992, 8, 276-292. | 0.7 | 12 |
| 197 | KERNEL REGRESSION SMOOTHING OF TIME SERIES. Journal of Time Series Analysis, 1992, 13, 209-232. | 1.2 | 171 |
| 198 | Bootstrap Confidence Bands. Lecture Notes in Economics and Mathematical Systems, 1992, , 63-70. | 0.3 | 0 |

| # | Article | IF | Citations |
|---|---|---|---|
| 199 | Smoothing Techniques. Springer Series in Statistics, 1991, , . | 0.9 | 318 |
| 200 | Asymptotic maximal deviation of M-smoothers. Journal of Multivariate Analysis, 1989, 29, 163-179. | 1.0 | 95 |
| 201 | Investigating Smooth Multiple Regression by the Method of Average Derivatives. Journal of the American Statistical Association, 1989, 84, 986-995. | 3.1 | 413 |
| 202 | Investigating Smooth Multiple Regression by the Method of Average Derivatives. Journal of the American Statistical Association, 1989, 84, 986. | 3.1 | 266 |
| 203 | Bootstrapping in Nonparametric Regression: Local Adaptive Smoothing and Confidence Bands. Journal of the American Statistical Association, 1988, 83, 102-110. | 3.1 | 136 |
| 204 | How Far are Automatically Chosen Regression Smoothing Parameters from their Optimum?. Journal of the American Statistical Association, 1988, 83, 86-95. | 3.1 | 268 |
| 205 | Random approximations to some measures of accuracy in nonparametric curve estimation. Journal of Multivariate Analysis, 1986, 20, 91-113. | 1.0 | 95 |
| 206 | Strong uniform convergence rates in robust nonparametric time series analysis and prediction: Kernel regression estimation from dependent observations. Stochastic Processes and Their Applications, 1986, 23, 77-89. | 0.9 | 159 |
| 207 | Robust regression function estimation. Journal of Multivariate Analysis, 1984, 14, 169-180. | 1.0 | 73 |
| 208 | AN AI APPROACH TO MEASURING FINANCIAL RISK. Singapore Economic Review, 0, , 1-21. | 1.7 | 7 |
| 209 | Estimating Probabilities of Default with Support Vector Machines. SSRN Electronic Journal, 0, , . | 0.4 | 8 |
| 210 | Nonparametric Risk Management with Generalized Hyperbolic Distributions. SSRN Electronic Journal, 0, , . | 0.4 | 7 |