M Shelton Peiris

List of Publications by Year
in descending order

30 papers	190 citations	1307594 7 h-index	1281871 11 g-index
32 all docs	32 docs citations	32 times ranked	107 citing authors

#	Article	IF	Citations
1	Finite sample properties of the QMLE for the Log-ACD model: Application to Australian stocks. Journal of Econometrics, 2008, 147, 163-185.	6.5	49
2	Generalized Autoregressive (GAR) Model: A Comparison of Maximum Likelihood and Whittle Estimation Procedures Using a Simulation Study. Communications in Statistics Part B: Simulation and Computation, 2008, 37, 560-570.	1.2	15
3	Multivariate stable ARMA processes with time dependent coefficients. Metrika, 2001, 54, 131-138.	0.8	11
4	Time Series Properties of the Class of Generalized First-Order Autoregressive Processes with Moving Average Errors. Communications in Statistics - Theory and Methods, 2011, 40, 2259-2275.	1.0	11
5	Nonlinear Time Series and Neural-Network Models of Exchange Rates between the US Dollar and Major Currencies. Risks, 2016, 4, 7.	2.4	11
6	Improving Machine Learning Prediction of Peatlands Fire Occurrence for Unbalanced Data Using SMOTE Approach. , 2021, , .		10
7	Minimum Message Length in Hybrid ARMA and LSTM Model Forecasting. Entropy, 2021, 23, 1601.	2.2	9
8	Some Properties of the Generalized Autoregressive Moving Average (GARMA (1, 1; Î´₁,) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 5	1.0	8
9	Generalized Fractional Processes with Long Memory and Time Dependent Volatility Revisited. Econometrics, 2016, 4, 37.	0.9	8
10	Approximate Asymptotic Variance-Covariance Matrix for the Whittle Estimators of GAR(1) Parameters. Communications in Statistics - Theory and Methods, 2013, 42, 756-770.	1.0	7
11	A Note on the Predictors of Differenced Sequences. The Australian Journal of Statistics, 1987, 29, 42-48.	0.2	5
12	On the prediction of multivariate arma processes with a time dependent covariance structure. Communications in Statistics - Theory and Methods, 1988, 17, 27-37.	1.0	5
13	On the Properties of some Nonstationary ARMA Processes with Infinite Variance. International Journal of Modelling and Simulation, 2001, 21, 301-304.	3.3	5
14	Second-order least-squares estimation for regression models with autocorrelated errors. Computational Statistics, 2014, 29, 931-943.	1.5	5
15	On prediction with time dependent arma models. Communications in Statistics - Theory and Methods, 1986, 15, 3659-3668.	1.0	4
16	Bayesian estimation and inference for log-ACD models. Computational Statistics, 2016, 31, 25-48.	1.5	4
17	Estimation methods for stationary Gegenbauer processes. Statistical Papers, 2022, 63, 1707-1741.	1.2	4
18	An introduction to vector Gegenbauer processes with long memory. Stat, 2018, 7, e197.	0.4	3

#	Article	IF	Citations
19	Modelling Trade Durations Using Dynamic Logarithmic Component ACD Model with Extended Generalised Inverse Gaussian Distribution. Mathematics, 2022, 10, 1621.	2.2	3
20	Analysis of multivariate arma processes with non-stationary innovations. Communications in Statistics - Theory and Methods, 1990, 19, 2847-2852.	1.0	2
21	Estimating and Forecasting Generalized Fractional Long Memory Stochastic Volatility Models. Journal of Risk and Financial Management, 2017, 10, 23.	2.3	2
22	Modelling and Forecasting Stock Price Movements with Serially Dependent Determinants. Risks, 2018, 6, 52.	2.4	2
23	Efficient estimation of financial risk by regressing the quantiles of parametric distributions: An application to CARR models. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	2
24	A General Frequency Domain Estimation Method for Gegenbauer Processes. Journal of Time Series Econometrics, 2021, 13, 119-144.	0.4	2
25	A Note on the Properties of Generalised Separable Spatial Autoregressive Process. Journal of Probability and Statistics, 2009, 2009, 1-11.	0.7	1
26	Bayesian estimation of Gegenbauer long memory processes with stochastic volatility: methods and applications. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	1
27	Cointegrated Dynamics for a Generalized Long Memory Process: Application to Interest Rates. Journal of Time Series Econometrics, 2020, 12, .	0.4	1
28	Testing the null hypothesis of zero serial correlation in short panel time series: a comparison of tail probabilities. Statistical Papers, 2014, 55, 513-523.	1.2	0
29	Realized Stochastic Volatility Models with Generalized Gegenbauer Long Memory. SSRN Electronic Journal, 0, , .	0.4	0
30	Currency Spillover Effects between the US Dollar and Some Major Currencies and Exchange Rate Forecasts Based on Neural Nets. , 2019, , 199-220.		0