Douglas M Patterson

List of Publications by Year
in descending order

27 papers	860 citations	759233 12 h-index	642732 23 g-index
28 all docs	28 docs citations	28 times ranked	240 citing authors

#	Article	IF	Citations
1	A DIAGNOSTIC TEST FOR NONLINEAR SERIAL DEPENDENCE IN TIME SERIES FITTING ERRORS. Journal of Time Series Analysis, 1986, 7, 165-178.	1.2	149
2	Evidence of Nonlinearity in Daily Stock Returns. Journal of Business and Economic Statistics, 1985, 3, 69-77.	2.9	145
3	Evidence of Nonlinearity in Daily Stock Returns. Journal of Business and Economic Statistics, 1985, 3, 69.	2.9	129
4	Bispectral-Based Tests for the Detection of Gaussianity and Linearity in Time Series. Journal of the American Statistical Association, 1988, 83, 657-664.	3.1	67
5	Linear Versus Nonlinear Macroeconomies: A Statistical Test. International Economic Review, 1989, 30, 685.	1.3	62
6	A Nonlinear Time Series Workshop. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , .	0.5	50
7	The cross-sectional and cross-temporal universality of nonlinear serial dependencies: Evidence from world stock indices and the Taiwan Stock Exchange. Pacific-Basin Finance Journal, 2003, 11, 175-195.	3.9	41
8	Bispectral-Based Tests for the Detection of Gaussianity and Linearity in Time Series. Journal of the American Statistical Association, 1988, 83, 657.	3.1	41
9	Identification of the coefficients in a non-linear. Journal of Econometrics, 1985, 30, 269-288.	6.5	35
10	A Nonparametric, Distribution-Free Test for Serial Independence in Stock Returns. Journal of Financial and Quantitative Analysis, 1986, 21, 221.	3.5	21
11	Evaluating the Effectiveness of State-Switching Time Series Models for U.S. Real Output. Journal of Business and Economic Statistics, 2006, 24, 266-277.	2.9	21
12	ARE TECHNOLOGY SHOCKS NONLINEAR?. Macroeconomic Dynamics, 1999, 3, 506-533.	0.7	15
13	A NEW DIAGNOSTIC TEST OF MODEL INADEQUACY WHICH USES THE MARTINGALE DIFFERENCE CRITERION. Journal of Time Series Analysis, 1992, 13, 233-252.	1.2	14
14	A New Bispectral Test for NonLinear Serial Dependence. Econometric Reviews, 2008, 28, 279-293.	1.1	13
15	APPARENT LONG MEMORY IN TIME SERIES AS AN ARTIFACT OF A TIME-VARYING MEAN: CONSIDERING ALTERNATIVES TO THE FRACTIONALLY INTEGRATED MODEL. Macroeconomic Dynamics, 2010, 14, 59-87.	0.7	13
16	Detecting Nonlinear Serial Dependence. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , 39-49.	0.5	12
17	A TEST OF THE GARCH(1, 1) SPECIFICATION FOR DAILY STOCK RETURNS. Macroeconomic Dynamics, 2010, 14, 137-144.	0.7	10
18	THE INCIDENCE OF INFORMATIONAL CASCADES AND THE BEHAVIOR OF TRADE INTERARRIVAL TIMES DURING THE STOCK MARKET BUBBLE. Macroeconomic Dynamics, 2010, 14, 111-136.	0.7	9

#	ARTICLE	IF	CITATIONS
19	BISPEC: A Program to Estimate the Bispectrum of a Stationary Time Series. American Statistician, 1983, 37, 323.	1.6	8
20	A Nonparametric Distribution-Free Test for Serial Independence in Stock Returns: A Comment. Journal of Financial and Quantitative Analysis, 1990, 25, 417.	3.5	2
21	The Speed of Adjustment of Warrant Prices to Changes in Stock Prices. Journal of Business and Economic Statistics, 1986, 4, 233-241.	2.9	1
22	Nonlinear Dynamics, Chaos, and Instability.. Journal of Finance, 1993, 48, 404.	5.1	1
23	Nonlinearity in Stochastic Processes: What it is and Why it Matters. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , 1-38.	0.5	1
24	The marginal value of management using stochastic control. Journal of Economic Dynamics and Control, 1991, 15, 455-489.	1.6	0
25	Analysis of U.S. Real GNP. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , 161-166.	0.5	0
26	Dynamic Structure of Macroeconomic Technology Shocks. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , 167-175.	0.5	0
27	Herding During the Stock Market Bubble: An Intraday Analysis. SSRN Electronic Journal, 0, , .	0.4	0