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 TEST OF THE GARCH(1, 1) SPECIFICATION FOR DAILY STOCK RETURNS. Macroeconomic Dynamics, 2010, 14, 137-144.	0.7	10
2	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
3	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
4	A New Bispectral Test for NonLinear Serial Dependence. Econometric Reviews, 2008, 28, 279-293.	1.1	13
5	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
6	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
7	Detecting Nonlinear Serial Dependence. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , 39-49.	0.5	12
8	Analysis of U.S. Real GNP. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , 161-166.	0.5	0
9	Dynamic Structure of Macroeconomic Technology Shocks. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , 167-175.	0.5	0
10	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
11	A Nonlinear Time Series Workshop. Dynamic Modeling and Econometrics in Economics and Finance, 2000, , .	0.5	50
12	ARE TECHNOLOGY SHOCKS NONLINEAR?. Macroeconomic Dynamics, 1999, 3, 506-533.	0.7	15
13	Nonlinear Dynamics, Chaos, and Instability.. Journal of Finance, 1993, 48, 404.	5.1	1
14	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
15	The marginal value of management using stochastic control. Journal of Economic Dynamics and Control, 1991, 15, 455-489.	1.6	0
16	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
17	Linear Versus Nonlinear Macroeconomies: A Statistical Test. International Economic Review, 1989, 30, 685.	1.3	62
18	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

#	Article	IF	Citations
19	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
20	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
21	A DIAGNOSTIC TEST FOR NONLINEAR SERIAL DEPENDENCE IN TIME SERIES FITTING ERRORS. Journal of Time Series Analysis, 1986, 7, 165-178.	1.2	149
22	A Nonparametric, Distribution-Free Test for Serial Independence in Stock Returns. Journal of Financial and Quantitative Analysis, 1986, 21, 221.	3.5	21
23	Identification of the coefficients in a non-linear. Journal of Econometrics, 1985, 30, 269-288.	6.5	35
24	Evidence of Nonlinearity in Daily Stock Returns. Journal of Business and Economic Statistics, 1985, 3, 69-77.	2.9	145
25	Evidence of Nonlinearity in Daily Stock Returns. Journal of Business and Economic Statistics, 1985, 3, 69.	2.9	129
26	BISPEC: A Program to Estimate the Bispectrum of a Stationary Time Series. American Statistician, 1983, 37, 323.	1.6	8
27	Herding During the Stock Market Bubble: An Intraday Analysis. SSRN Electronic Journal, 0, , .	0.4	0