

Alexander Schnurr

List of Publications by Year in descending order

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Version: 2024-02-01

20
papers

206
citations

1307594

7
h-index

1058476

14
g-index

20
all docs

20
docs citations

20
times ranked

77
citing authors

#	ARTICLE	IF	CITATIONS
1	The Symbol Associated with the Solution of a Stochastic Differential Equation. <i>Electronic Journal of Probability</i> , 2010, 15, .	1.0	55
2	Comparison of time-inhomogeneous Markov processes. <i>Advances in Applied Probability</i> , 2016, 48, 1015-1044.	0.7	33
3	Testing for Structural Breaks via Ordinal Pattern Dependence. <i>Journal of the American Statistical Association</i> , 2017, 112, 706-720.	3.1	18
4	An ordinal pattern approach to detect and to model leverage effects and dependence structures between financial time series. <i>Statistical Papers</i> , 2014, 55, 919-931.	1.2	17
5	Generalization of the Blumenthal-Gettoor index to the class of homogeneous diffusions with jumps and some applications. <i>Bernoulli</i> , 2013, 19, .	1.3	12
6	On the semimartingale nature of Feller processes with killing. <i>Stochastic Processes and Their Applications</i> , 2012, 122, 2758-2780.	0.9	11
7	Ordinal pattern dependence between hydrological time series. <i>Journal of Hydrology</i> , 2017, 548, 536-551.	5.4	11
8	Well-balanced Lévy driven Ornstein-Uhlenbeck processes. <i>Statistics and Risk Modeling</i> , 2011, 28, 343-357.	1.0	7
9	The Euler Scheme for Feller Processes. <i>Stochastic Analysis and Applications</i> , 2011, 29, 1045-1056.	1.5	6
10	Ordinal pattern dependence as a multivariate dependence measure. <i>Journal of Multivariate Analysis</i> , 2021, 186, 104798.	1.0	6
11	Generalized ordinal patterns allowing for ties and their applications in hydrology. <i>Computational Statistics and Data Analysis</i> , 2022, 171, 107472.	1.2	6
12	A criterion for invariant measures of Itô processes based on the symbol. <i>Bernoulli</i> , 2015, 21, .	1.3	5
13	Criteria for the finiteness of the strong p -variation for Lévy-type processes. <i>Stochastic Analysis and Applications</i> , 2017, 35, 873-899.	1.5	5
14	Ordinal patterns in long-range dependent time series. <i>Scandinavian Journal of Statistics</i> , 2021, 48, 969-1000.	1.4	4
15	Time change equations for Lévy-type processes. <i>Stochastic Processes and Their Applications</i> , 2018, 128, 963-978.	0.9	3
16	Ordinal patterns in clusters of subsequent extremes of regularly varying time series. <i>Extremes</i> , 2020, 23, 521-545.	1.0	3
17	Ordinal Pattern Dependence in the Context of Long-Range Dependence. <i>Entropy</i> , 2021, 23, 670.	2.2	3
18	An Ordinal Procedure to Detect Change Points in the Dependence Structure between Non-Stationary Time Series. , 0, , .		1

#	ARTICLE	IF	CITATIONS
19	Laplace symbols and invariant distributions. <i>Statistics and Probability Letters</i> , 2018, 137, 217-223.	0.7	0
20	Operator-stable-like processes. <i>Stochastic Analysis and Applications</i> , 2023, 41, 185-213.	1.5	0