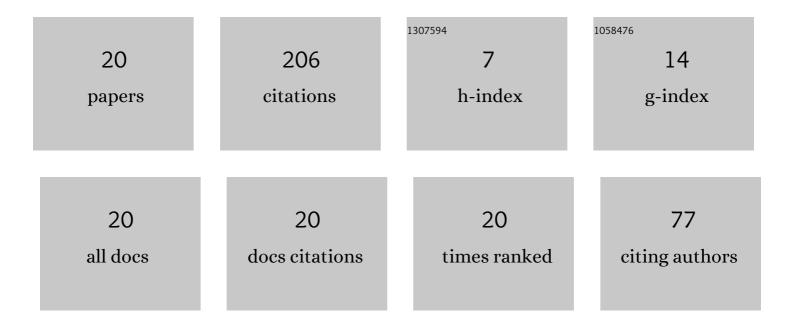
Alexander Schnurr

List of Publications by Year in descending order

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ALEXANDER SCHNURD

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

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