Alexander Schnurr

List of Publications by Year
in descending order

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	Operator-stable-like processes. Stochastic Analysis and Applications, 2023, 41, 185-213.	1.5	0
2	Generalized ordinal patterns allowing for ties and their applications in hydrology. Computational Statistics and Data Analysis, 2022, 171, 107472.	1.2	6
3	Ordinal patterns in longâ€range dependent time series. Scandinavian Journal of Statistics, 2021, 48, 969-1000.	1.4	4
4	Ordinal Pattern Dependence in the Context of Long-Range Dependence. Entropy, 2021, 23, 670.	2.2	3
5	Ordinal pattern dependence as a multivariate dependence measure. Journal of Multivariate Analysis, 2021, 186, 104798.	1.0	6
6	Ordinal patterns in clusters of subsequent extremes of regularly varying time series. Extremes, 2020, 23, 521-545.	1.0	3
7	Laplace symbols and invariant distributions. Statistics and Probability Letters, 2018, 137, 217-223.	0.7	0
8	Time change equations for LÃ©vy-type processes. Stochastic Processes and Their Applications, 2018, 128, 963-978.	0.9	3
9	Testing for Structural Breaks via Ordinal Pattern Dependence. Journal of the American Statistical Association, 2017, 112, 706-720.	3.1	18
10	Ordinal pattern dependence between hydrological time series. Journal of Hydrology, 2017, 548, 536-551.	5.4	11
11	Criteria for the finiteness of the strong <i>p</i>-variation for LÃ©vy-type processes. Stochastic Analysis and Applications, 2017, 35, 873-899.	1.5	5
12	Comparison of time-inhomogeneous Markov processes. Advances in Applied Probability, 2016, 48, 1015-1044.	0.7	33
13	A criterion for invariant measures of ItÃ´ processes based on the symbol. Bernoulli, 2015, 21, .	1.3	5
14	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
15	Generalization of the Blumenthalâ€“Getoor index to the class of homogeneous diffusions with jumps and some applications. Bernoulli, 2013, 19, .	1.3	12
16	On the semimartingale nature of Feller processes with killing. Stochastic Processes and Their Applications, 2012, 122, 2758-2780.	0.9	11
17	Well-balanced LÃ©vy driven Ornsteinâ€“Uhlenbeck processes. Statistics and Risk Modeling, 2011, 28, 343-357.	1.0	7
18	The Euler Scheme for Feller Processes. Stochastic Analysis and Applications, 2011, 29, 1045-1056.	1.5	6

#	Article	IF	Citations
19	The Symbol Associated with the Solution of a Stochastic Differential Equation. Electronic Journal of Probability, 2010, 15, .	1.0	55
20	An Ordinal Procedure to Detect Change Points in the Dependence Structure between Non-Stationary Time Series. , 0, , .		1