

# Marcella Niglio

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4416531/publications.pdf>

Version: 2024-02-01

11  
papers

51  
citations

1684188

5  
h-index

1720034

7  
g-index

12  
all docs

12  
docs citations

12  
times ranked

99  
citing authors

#	ARTICLE	IF	CITATIONS
1	The moments of SETARMA models. <i>Statistics and Probability Letters</i> , 2006, 76, 625-633.	0.7	13
2	Multi-step SETARMA predictors in the analysis of hydrological time series. <i>Physics and Chemistry of the Earth</i> , 2006, 31, 1118-1126.	2.9	12
3	Threshold Vector Arma Models. <i>Communications in Statistics - Theory and Methods</i> , 2015, 44, 2911-2923.	1.0	7
4	Statistical Properties of Threshold Models. <i>Communications in Statistics - Theory and Methods</i> , 2009, 38, 2479-2497.	1.0	6
5	Multi-step forecasts from threshold ARMA models using asymmetric loss functions. <i>Statistical Methods and Applications</i> , 2007, 16, 395-410.	1.2	5
6	Predictor distribution and forecast accuracy of threshold models. <i>Statistical Methods and Applications</i> , 2004, 13, 3.	1.2	3
7	Local Unit Roots and Global Stationarity of TARMA Models. <i>Methodology and Computing in Applied Probability</i> , 2012, 14, 17-34.	1.2	2
8	A new procedure for variable selection in presence of rare events. <i>Journal of the Operational Research Society</i> , 2021, 72, 1619-1636.	3.4	1
9	Unit Root Testing in Presence of a Double Threshold Process. <i>Methodology and Computing in Applied Probability</i> , 2017, 19, 539-556.	1.2	0
10	Threshold Structures in Economic and Financial Time Series. , 2014, , 231-241.		0
11	Linear approximation of the Threshold AutoRegressive model: an application to order estimation. <i>Statistical Methods and Applications</i> , 0, , 1.	1.2	0