

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