

Jan G De Gooijer

List of Publications by Year in descending order

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Version: 2024-02-01

37
papers

1,499
citations

933447

10
h-index

377865

34
g-index

38
all docs

38
docs citations

38
times ranked

1370
citing authors

#	ARTICLE	IF	CITATIONS
1	25 years of time series forecasting. <i>International Journal of Forecasting</i> , 2006, 22, 443-473.	6.5	1,119
2	On Additive Conditional Quantiles With High-Dimensional Covariates. <i>Journal of the American Statistical Association</i> , 2003, 98, 135-146.	3.1	63
3	Autoregressive asymmetric moving average models for business cycle data. <i>Journal of Forecasting</i> , 1994, 13, 529-544.	2.8	55
4	On Conditional Density Estimation. <i>Statistica Neerlandica</i> , 2003, 57, 159-176.	1.6	47
5	Nonparametric forecasting: a comparison of three kernel-based methods. <i>Communications in Statistics - Theory and Methods</i> , 1998, 27, 1593-1617.	1.0	30
6	Forecasting threshold cointegrated systems. <i>International Journal of Forecasting</i> , 2004, 20, 237-253.	6.5	22
7	Parametric and nonparametric Granger causality testing: Linkages between international stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008, 387, 2547-2560.	2.6	21
8	On the h th geometric conditional quantile. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 1914-1930.	0.6	19
9	Asymmetries in conditional mean and variance: modelling stock returns by asMA-asQGARCH. <i>Journal of Forecasting</i> , 2004, 23, 155-171.	2.8	18
10	Sampled autocovariance and autocorrelation results for linear time processes. <i>Communications in Statistics Part B: Simulation and Computation</i> , 1988, 17, 489-513.	1.2	12
11	Mean variance and mean semivariance portfolio selection: a multivariate nonparametric approach. <i>Financial Markets and Portfolio Management</i> , 2018, 32, 419-436.	2.0	10
12	A Multivariate Quantile Predictor. <i>Communications in Statistics - Theory and Methods</i> , 2006, 35, 133-147.	1.0	9
13	Semiparametric Regression with Kernel Error Model. <i>Scandinavian Journal of Statistics</i> , 2007, 34, 070319045748001-???	1.4	9
14	Efficient Estimation of an Additive Quantile Regression Model. <i>Scandinavian Journal of Statistics</i> , 2011, 38, 46-62.	1.4	9
15	Cross-validation criteria for covariance structures. <i>Communications in Statistics Part B: Simulation and Computation</i> , 1995, 24, 1-16.	1.2	8
16	Invertibility of non-linear time series models. <i>Communications in Statistics - Theory and Methods</i> , 1995, 24, 2701-2714.	1.0	7
17	Testing linearity against nonlinear moving average models. <i>Communications in Statistics - Theory and Methods</i> , 1998, 27, 2025-2035.	1.0	6
18	Bahadur representation for the nonparametric M-estimator under $\hat{\alpha}$ -mixing dependence. <i>Statistics</i> , 2009, 43, 443-462.	0.6	5

#	ARTICLE	IF	CITATIONS
19	Some exact tests for manifest properties of latent trait models. Computational Statistics and Data Analysis, 2011, 55, 34-44.	1.2	5
20	Semiparametric quantile averaging in the presence of high-dimensional predictors. International Journal of Forecasting, 2019, 35, 891-909.	6.5	4
21	A specification strategy for order determination in arma models. Communications in Statistics Part B: Simulation and Computation, 1988, 17, 1037-1054.	1.2	2
22	Lagged Regression Residuals and Serial-Correlation Tests. Journal of Business and Economic Statistics, 1999, 17, 236-247.	2.9	2
23	MULTI-STAGE KERNEL-BASED CONDITIONAL QUANTILE PREDICTION IN TIME SERIES. Communications in Statistics - Theory and Methods, 2001, 30, 2499-2515.	1.0	2
24	Change-Point Analysis: Elision in Euripides' Orestes. Computers and the Humanities, 2001, 35, 167-191.	1.4	2
25	Power of the Neyman Smooth Test for Evaluating Multivariate Forecast Densities. Journal of Applied Statistics, 2007, 34, 371-381.	1.3	2
26	Non parametric portmanteau tests for detecting non linearities in high dimensions. Communications in Statistics - Theory and Methods, 2016, 45, 385-399.	1.0	2
27	Min-max optimal instrumental variable estimation method for multivariate linear time-series systems. International Journal of Control, 1989, 50, 955-976.	1.9	1
28	Partial sums of lagged cross-products of AR residuals and a test for white noise. Test, 2008, 17, 567-584.	1.1	1
29	Asymptotically Informative Prior for Bayesian Analysis. Communications in Statistics - Theory and Methods, 2014, 43, 3080-3094.	1.0	1
30	Asymmetric vector moving average models: estimation and testing. Computational Statistics, 2021, 36, 1437-1460.	1.5	1
31	Kernel-smoothed conditional quantiles of correlated bivariate discrete data. Statistica Sinica, 2011, 21, 1611-1638.	0.3	1
32	Penalized Averaging of Parametric and Non-Parametric Quantile Forecasts. Journal of Time Series Econometrics, 2020, 12, .	0.4	1
33	Kernel-based hidden Markov conditional densities. Computational Statistics and Data Analysis, 2022, 169, 107431.	1.2	1
34	The marginal distribution function of threshold-type processes with central symmetric innovations. Statistics, 2022, 56, 1-33.	0.6	1
35	TR Multivariate Conditional Median Estimation. Communications in Statistics Part B: Simulation and Computation, 2007, 36, 165-176.	1.2	0
36	MDL Mean Function Selection in Semiparametric Kernel Regression Models. Communications in Statistics - Theory and Methods, 2008, 37, 2237-2248.	1.0	0

#	ARTICLE	IF	CITATIONS
37	A multi-step kernel-based regression estimator that adapts to error distributions of unknown form. Communications in Statistics - Theory and Methods, 2020, , 1-20.	1.0	0