Jan G De Gooijer

List of Publications by Year
in descending order

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	Kernel-based hidden Markov conditional densities. Computational Statistics and Data Analysis, 2022, 169, 107431.	1.2	1
2	The marginal distribution function of threshold-type processes with central symmetric innovations. Statistics, 2022, 56, 1-33.	0.6	1
3	Asymmetric vector moving average models: estimation and testing. Computational Statistics, 2021, 36, 1437-1460.	1.5	1
4	A multi-step kernelâ€“based regression estimator that adapts to error distributions of unknown form. Communications in Statistics - Theory and Methods, 2020, , 1-20.	1.0	0
5	Penalized Averaging of Parametric and Non-Parametric Quantile Forecasts. Journal of Time Series Econometrics, 2020, 12, .	0.4	1
6	Semiparametric quantile averaging in the presence of high-dimensional predictors. International Journal of Forecasting, 2019, 35, 891-909.	6.5	4
7	Meanâ€“variance and meanâ€“semivariance portfolio selection: a multivariate nonparametric approach. Financial Markets and Portfolio Management, 2018, 32, 419-436.	2.0	10
8	Non parametric portmanteau tests for detecting non linearities in high dimensions. Communications in Statistics - Theory and Methods, 2016, 45, 385-399.	1.0	2
9	Asymptotically Informative Prior for Bayesian Analysis. Communications in Statistics - Theory and Methods, 2014, 43, 3080-3094.	1.0	1
10	Efficient Estimation of an Additive Quantile Regression Model. Scandinavian Journal of Statistics, 2011, 38, 46-62.	1.4	9
11	Some exact tests for manifest properties of latent trait models. Computational Statistics and Data Analysis, 2011, 55, 34-44.	1.2	5
12	Kernel-smoothed conditional quantiles of correlated bivariate discrete data. Statistica Sinica, 2011, 21, 1611-1638.	0.3	1
13	Bahadur representation for the nonparametricM-estimator under Î±-mixing dependence. Statistics, 2009, 43, 443-462.	0.6	5
14	Parametric and nonparametric Granger causality testing: Linkages between international stock markets. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 2547-2560.	2.6	21
15	Partial sums of lagged cross-products of AR residuals and a test for white noise. Test, 2008, 17, 567-584.	1.1	1
16	MDL Mean Function Selection in Semiparametric Kernel Regression Models. Communications in Statistics - Theory and Methods, 2008, 37, 2237-2248.	1.0	0
17	Power of the Neyman Smooth Test for Evaluating Multivariate Forecast Densities. Journal of Applied Statistics, 2007, 34, 371-381.	1.3	2
18	TR Multivariate Conditional Median Estimation. Communications in Statistics Part B: Simulation and Computation, 2007, 36, 165-176.	1.2	0

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19	On the uth geometric conditional quantile. Journal of Statistical Planning and Inference, 2007, 137, 1914-1930.	0.6	19
20	Semiparametric Regression with Kernel Error Model. Scandinavian Journal of Statistics, 2007, 34, 070319045748001-???.	1.4	9
21	25 years of time series forecasting. International Journal of Forecasting, 2006, 22, 443-473.	6.5	1,119
22	A Multivariate Quantile Predictor. Communications in Statistics - Theory and Methods, 2006, 35, 133-147.	1.0	9
23	Forecasting threshold cointegrated systems. International Journal of Forecasting, 2004, 20, 237-253.	6.5	22
24	Asymmetries in conditional mean and variance: modelling stock returns by asMA-asQGARCH. Journal of Forecasting, 2004, 23, 155-171.	2.8	18
25	On Conditional Density Estimation. Statistica Neerlandica, 2003, 57, 159-176.	1.6	47
26	On Additive Conditional Quantiles With High-Dimensional Covariates. Journal of the American Statistical Association, 2003, 98, 135-146.	3.1	63
27	MULTI-STAGE KERNEL-BASED CONDITIONAL QUANTILE PREDICTION IN TIME SERIES. Communications in Statistics - Theory and Methods, 2001, 30, 2499-2515.	1.0	2
28	Change-Point Analysis: Elision in Euripides' Orestes. Computers and the Humanities, 2001, 35, 167-191.	1.4	2
29	Lagged Regression Residuals and Serial-Correlation Tests. Journal of Business and Economic Statistics, 1999, 17, 236-247.	2.9	2
30	Testing linearity against nonlinear moving average models. Communications in Statistics - Theory and Methods, 1998, 27, 2025-2035.	1.0	6
31	Nonparametric forecasting: a comparison of three kernel-based methods. Communications in Statistics - Theory and Methods, 1998, 27, 1593-1617.	1.0	30
32	Invertibility of non-linear time series models. Communications in Statistics - Theory and Methods, 1995, 24, 2701-2714.	1.0	7
33	Cross-validation criteria for covariance structures. Communications in Statistics Part B: Simulation and Computation, 1995, 24, 1-16.	1.2	8
34	Autoregressiveâ€asymmetric moving average models for business cycle data. Journal of Forecasting, 1994, 13, 529-544.	2.8	55
35	Min-max optimal instrumental variable estimation method for multivariate linear time-series systems. International Journal of Control, 1989, 50, 955-976.	1.9	1
36	A specification strategy for order determination in arma models. Communications in Statistics Part B: Simulation and Computation, 1988, 17, 1037-1054.	1.2	2

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37	Sampled autocovariance and autocorrelation results for linear time processes. Communications in Statistics Part B: Simulation and Computation, 1988, 17, 489-513.	1.2	12