Patrick Wn Marsh

List of Publications by Year
in descending order

14	66	1684188 5	1588992 8
papers	citations	h-index	g-index

15	15	15	23
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	SADDLEPOINT APPROXIMATIONS FOR NONCENTRAL QUADRATIC FORMS. Econometric Theory, 1998, 14, 539-559.	0.7	24
2	THE AVAILABLE INFORMATION FOR INVARIANT TESTS OF A UNIT ROOT. Econometric Theory, 2007, 23, .	0.7	13
3	TRANSFORMATIONS FOR MULTIVARIATE STATISTICS. Econometric Theory, 2004, 20, .	0.7	6
4	Constructing Optimal tests on a Lagged dependent variable. Journal of Time Series Analysis, 2007, 28, 723-743.	1.2	6
5	THE PROPERTIES OF KULLBACKâ€“LEIBLER DIVERGENCE FOR THE UNIT ROOT HYPOTHESIS. Econometric Theory, 2009, 25, 1662-1681.	0.7	5
6	Goodness of fit tests via exponential series density estimation. Computational Statistics and Data Analysis, 2007, 51, 2428-2441.	1.2	3
7	SADDLEPOINT AND ESTIMATED SADDLEPOINT APPROXIMATIONS FOR OPTIMAL UNIT ROOT TESTS. Econometric Theory, 2011, 27, 1026-1047.	0.7	3
8	Edgeworth expansions in Gaussian autoregression. Statistics and Probability Letters, 2001, 54, 233-241.	0.7	2
9	A two-sample nonparametric likelihood ratio test. Journal of Nonparametric Statistics, 2010, 22, 1053-1065.	0.9	2
10	COMMENTARIES ON â€œUnit Root Testing in Practice: Dealing with Uncertainty over the Trend and Initial Condition,â€•by David I. Harvey, Stephen J. Leybourne, and A.M. Robert Taylor. Econometric Theory, 2009, 25, 637-643.	0.7	1
11	Properties of the Power Envelope for Tests Against Both Stationary and Explosive Alternatives: The Effect of Trends. Journal of Time Series Analysis, 2020, 41, 146-153.	1.2	1
12	Conditional Information in Projections of Gaussian Vectors. Communications in Statistics - Theory and Methods, 2008, 38, 332-339.	1.0	0
13	Nonparametric series density estimation and testing. Statistical Methods and Applications, 2019, 28, 77-99.	1.2	0
14	The role of information in nonstationary regression. Statistics, 2019, 53, 656-672.	0.6	0