

Patrick Wn Marsh

List of Publications by Year in descending order

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Version: 2024-02-01

14
papers

66
citations

1684188

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1588992

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all docs

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docs citations

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times ranked

23
citing authors

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