Jens-Peter Kreiss

List of Publications by Year
in descending order

8 papers	61 citations	1684188 5 h-index	1720034 7 g-index
8 all docs	8 docs citations	8 times ranked	60 citing authors

#	Article	IF	Citations
1	On the Vector Autoregressive Sieve Bootstrap. Journal of Time Series Analysis, 2015, 36, 377-397.	1.2	18
2	A Model Specification Test For GARCH(1,1) Processes. Scandinavian Journal of Statistics, 2015, 42, 1167-1193.	1.4	16
3	Bootstrap specification tests for linear covariance stationary processes. Journal of Econometrics, 2006, 133, 807-839.	6.5	10
4	Statistical inference for nonparametric GARCH models. Stochastic Processes and Their Applications, 2016, 126, 3009-3040.	0.9	8
5	Rejoinder: Bootstrap methods for dependent data: A review. Journal of the Korean Statistical Society, 2011, 40, 393-395.	0.4	5
6	Hybrid wild bootstrap for nonparametric trend estimation in locally stationary time series. Statistics and Probability Letters, 2015, 101, 54-63.	0.7	3
7	Simultaneous bootstrap for all three parameters in random coefficient autoregressive models. Journal of the Korean Statistical Society, 2014, 43, 425-438.	0.4	1
8	Simultaneous inference for autocovariances based on autoregressive sieve bootstrap. Journal of Time Series Analysis, 2021, 42, 534.	1.2	0