

# Jens-Peter Kreiss

## List of Publications by Year in descending order

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8  
papers

61  
citations

1684188  
5  
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1720034  
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all docs

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docs citations

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times ranked

60  
citing authors

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