Piotr Fryzlewicz

List of Publications by Year in descending order

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51 papers	1,685 citations	394286 19 h-index	302012 39 g-index
52 all docs	52 docs citations	52 times ranked	1077 citing authors

#	Article	IF	Citations
1	Wild binary segmentation for multiple change-point detection. Annals of Statistics, 2014, 42, .	1.4	376
2	Multiple-Change-Point Detection for High Dimensional Time Series via Sparsified Binary Segmentation. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2015, 77, 475-507.	1.1	195
3	A Haar-Fisz Algorithm for Poisson Intensity Estimation. Journal of Computational and Graphical Statistics, 2004, 13, 621-638.	0.9	122
4	Forecasting non-stationary time series by wavelet process modelling. Annals of the Institute of Statistical Mathematics, 2003, 55, 737-764.	0.5	83
5	Simultaneous multiple change-point and factor analysis for high-dimensional time series. Journal of Econometrics, 2018, 206, 187-225.	3.5	68
6	Narrowest-Over-Threshold Detection of Multiple Change Points and Change-Point-Like Features. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2019, 81, 649-672.	1.1	68
7	High Dimensional Variable Selection via Tilting. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2012, 74, 593-622.	1.1	55
8	Unbalanced Haar Technique for Nonparametric Function Estimation. Journal of the American Statistical Association, 2007, 102, 1318-1327.	1.8	50
9	Normalized least-squares estimation in time-varying ARCH models. Annals of Statistics, 2008, 36, .	1.4	50
10	The Dantzig Selector in Cox's Proportional Hazards Model. Scandinavian Journal of Statistics, 2010, 37, 531-552.	0.9	50
11	Haarâ€“Fisz estimation of evolutionary wavelet spectra. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2006, 68, 611-634.	1.1	49
12	Estimating linear dependence between nonstationary time series using the locally stationary wavelet model. Biometrika, 2010, 97, 435-446.	1.3	44
13	Multiple-Change-Point Detection for Auto-Regressive Conditional Heteroscedastic Processes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2014, 76, 903-924.	1.1	44
14	A Haarâ€“Fisz technique for locally stationary volatility estimation. Biometrika, 2006, 93, 687-704.	1.3	42
15	Multiscale and multilevel technique for consistent segmentation of nonstationary time series. Statistica Sinica, 2012, 22, .	0.2	36
16	Consistent Classification of Nonstationary Time Series Using Stochastic Wavelet Representations. Journal of the American Statistical Association, 2009, 104, 299-312.	1.8	35
17	Mixing properties of ARCH and time-varying ARCH processes. Bernoulli, 2011, 17, .	0.7	33
18	Variance stabilization and normalization for one-color microarray data using a data-driven multiscale approach. Bioinformatics, 2006, 22, 2547-2553.	1.8	32

#	Article	IF	Citations
19	Tail-greedy bottom-up data decompositions and fast multiple change-point detection. Annals of Statistics, 2018, 46, .	1.4	32
20	Detecting possibly frequent change-points: Wild Binary Segmentation 2 and steepest-drop model selection. Journal of the Korean Statistical Society, 2020, 49, 1027-1070.	0.3	20
21	GOES-8 X-ray sensor variance stabilization using the multiscale data-driven Haar?Fisz transform. Journal of the Royal Statistical Society Series C: Applied Statistics, 2007, 56, 99-116.	0.5	17
22	Thick Pen Transformation for Time Series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2011, 73, 499-529.	1.1	17
23	Multiscale interpretation of taut string estimation and itsÂconnection to Unbalanced Haar wavelets. Statistics and Computing, 2011, 21, 671-681.	0.8	16
24	Detecting multiple generalized change-points by isolating single ones. Metrika, 2022, 85, 141-174.	0.5	16
25	Multiple change-point detection for non-stationary time series using Wild Binary Segmentation. Statistica Sinica, 2017, , .	0.2	14
26	Relative liquidity and future volatility. Journal of Financial Markets, 2015, 24, 25-48.	0.7	13
27	Data-driven wavelet-Fisz methodology for nonparametric function estimation. Electronic Journal of Statistics, 2008, 2, .	0.4	12
28	High-dimensional volatility matrix estimation via wavelets and thresholding. Biometrika, 2013, 100, 921-938.	1.3	11
29	Adaptive trend estimation in financial time series via multiscale change-point-induced basis recovery. Statistics and Its Interface, 2013, 6, 449-461.	0.2	11
30	Wavelet methods. Wiley Interdisciplinary Reviews: Computational Statistics, 2010, 2, 654-667.	2.1	10
31	A waveletâ€Fisz approach to spectrum estimation. Journal of Time Series Analysis, 2008, 29, 868-880.	0.7	9
32	Predictive, finite-sample model choice for time series under stationarity and non-stationarity. Electronic Journal of Statistics, 2019, 13, .	0.4	9
33	SHAH: SHape-Adaptive Haar Wavelets for Image Processing. Journal of Computational and Graphical Statistics, 2016, 25, 879-898.	0.9	7
34	Cross-covariance isolate detect: A new change-point method for estimating dynamic functional connectivity. Medical Image Analysis, 2022, 75, 102252.	7.0	7
35	Parametric modelling of thresholds across scales in wavelet regression. Biometrika, 2006, 93, 465-471.	1.3	6
36	A reflection of history: fluctuations in Greek sovereign risk between 1914 and 1929. European Review of Economic History, 2012, 16, 550-571.	1.0	5

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37	NOVELIST estimator of large correlation and covariance matrices and their inverses. Test, 2019, 28, 694-727.	0.7	4
38	Timeâ€“Threshold Maps: Using information from wavelet reconstructions with all threshold values simultaneously. Journal of the Korean Statistical Society, 2012, 41, 145-159.	0.3	3
39	Ranking-Based Variable Selection for high-dimensional data. Statistica Sinica, 2020, , .	0.2	3
40	Complex-Valued Wavelet Lifting and Applications. Technometrics, 2018, 60, 48-60.	1.3	2
41	Detection of gamma-ray transients with wild binary segmentation. Monthly Notices of the Royal Astronomical Society, 2020, 493, 4428-4441.	1.6	2
42	Detection of Multiple Structural Breaks in Large Covariance Matrices. Journal of Business and Economic Statistics, 2023, 41, 846-861.	1.8	2
43	Detecting possibly frequent change-points: Wild Binary Segmentation 2 and steepest-drop model selectionâ€”rejoinder. Journal of the Korean Statistical Society, 2020, 49, 1099-1105.	0.3	1
44	Regularizing axis-aligned ensembles via data rotations that favor simpler learners. Statistics and Computing, 2021, 31, 1.	0.8	1
45	Likelihood ratio Haar variance stabilization and normalization for Poisson and other non-Gaussian noise removal. Statistica Sinica, 2018, , .	0.2	1
46	Exploiting disagreement between high-dimensional variable selectors for uncertainty visualization. Journal of Computational and Graphical Statistics, 0, , 1-24.	0.9	1
47	Rejoinder: Time-Threshold Maps: Using information from wavelet reconstructions with all threshold values simultaneously. Journal of the Korean Statistical Society, 2012, 41, 173-175.	0.3	0
48	Report of the Editors-2016. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 3-4.	1.1	0
49	Multiscale network analysis through tail-greedy bottom-up approximation, with applications in neuroscience. , 2017, , .		0
50	Report of the Editors-2017. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2018, 80, 3-4.	1.1	0
51	Regularised forecasting via smooth-rough partitioning of the regression coefficients. Electronic Journal of Statistics, 2019, 13, .	0.4	0