Piotr Fryzlewicz

List of Publications by Year
in descending order

51 papers	1,685 citations	394421 19 h-index	302126 39 g-index
52 all docs	52 docs citations	52 times ranked	1077 citing authors

#	Article	IF	Citations
1	Detection of Multiple Structural Breaks in Large Covariance Matrices. Journal of Business and Economic Statistics, 2023, 41, 846-861.	2.9	2
2	Detecting multiple generalized change-points by isolating single ones. Metrika, 2022, 85, 141-174.	0.8	16
3	Cross-covariance isolate detect: A new change-point method for estimating dynamic functional connectivity. Medical Image Analysis, 2022, 75, 102252.	11.6	7
4	Regularizing axis-aligned ensembles via data rotations that favor simpler learners. Statistics and Computing, 2021, 31, 1.	1.5	1
5	Detecting possibly frequent change-points: Wild Binary Segmentation 2 and steepest-drop model selection—rejoinder. Journal of the Korean Statistical Society, 2020, 49, 1099-1105.	0.4	1
6	Detection of gamma-ray transients with wild binary segmentation. Monthly Notices of the Royal Astronomical Society, 2020, 493, 4428-4441.	4.4	2
7	Detecting possibly frequent change-points: Wild Binary Segmentation 2 and steepest-drop model selection. Journal of the Korean Statistical Society, 2020, 49, 1027-1070.	0.4	20
8	Ranking-Based Variable Selection for high-dimensional data. Statistica Sinica, 2020, , .	0.3	3
9	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.	2.2	68
10	NOVELIST estimator of large correlation and covariance matrices and their inverses. Test, 2019, 28, 694-727.	1.1	4
11	Predictive, finite-sample model choice for time series under stationarity and non-stationarity. Electronic Journal of Statistics, 2019, 13, .	0.7	9
12	Regularised forecasting via smooth-rough partitioning of the regression coefficients. Electronic Journal of Statistics, 2019, 13, .	0.7	0
13	Report of the Editors-2017. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2018, 80, 3-4.	2.2	0
14	Complex-Valued Wavelet Lifting and Applications. Technometrics, 2018, 60, 48-60.	1.9	2
15	Tail-greedy bottom-up data decompositions and fast multiple change-point detection. Annals of Statistics, 2018, 46, .	2.6	32
16	Simultaneous multiple change-point and factor analysis for high-dimensional time series. Journal of Econometrics, 2018, 206, 187-225.	6.5	68
17	Likelihood ratio Haar variance stabilization and normalization for Poisson and other non-Gaussian noise removal. Statistica Sinica, 2018, , .	0.3	1
18	Report of the Editors-2016. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 3-4.	2.2	0

#	Article	IF	Citations
19	Multiscale network analysis through tail-greedy bottom-up approximation, with applications in neuroscience. , 2017, , .		0
20	Multiple change-point detection for non-stationary time series using Wild Binary Segmentation. Statistica Sinica, 2017, , .	0.3	14
21	SHAH: SHape-Adaptive Haar Wavelets for Image Processing. Journal of Computational and Graphical Statistics, 2016, 25, 879-898.	1.7	7
22	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.	2.2	195
23	Relative liquidity and future volatility. Journal of Financial Markets, 2015, 24, 25-48.	1.3	13
24	Multiple-Change-Point Detection for Auto-Regressive Conditional Heteroscedastic Processes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2014, 76, 903-924.	2.2	44
25	Wild binary segmentation for multiple change-point detection. Annals of Statistics, 2014, 42, .	2.6	376
26	High-dimensional volatility matrix estimation via wavelets and thresholding. Biometrika, 2013, 100, 921-938.	2.4	11
27	Adaptive trend estimation in financial time series via multiscale change-point-induced basis recovery. Statistics and Its Interface, 2013, 6, 449-461.	0.3	11
28	A reflection of history: fluctuations in Greek sovereign risk between 1914 and 1929. European Review of Economic History, 2012, 16, 550-571.	1.3	5
29	High Dimensional Variable Selection via Tilting. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2012, 74, 593-622.	2.2	55
30	Time–Threshold Maps: Using information from wavelet reconstructions with all threshold values simultaneously. Journal of the Korean Statistical Society, 2012, 41, 145-159.	0.4	3
31	Rejoinder: Time-Threshold Maps: Using information from wavelet reconstructions with all threshold values simultaneously. Journal of the Korean Statistical Society, 2012, 41, 173-175.	0.4	0
32	Multiscale and multilevel technique for consistent segmentation of nonstationary time series. Statistica Sinica, 2012, 22, .	0.3	36
33	Mixing properties of ARCH and time-varying ARCH processes. Bernoulli, 2011, 17, .	1.3	33
34	Thick Pen Transformation for Time Series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2011, 73, 499-529.	2.2	17
35	Multiscale interpretation of taut string estimation and itsÂconnection to Unbalanced Haar wavelets. Statistics and Computing, 2011, 21, 671-681.	1.5	16
36	Wavelet methods. Wiley Interdisciplinary Reviews: Computational Statistics, 2010, 2, 654-667.	3.9	10

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37	The Dantzig Selector in Cox's Proportional Hazards Model. Scandinavian Journal of Statistics, 2010, 37, 531-552.	1.4	50
38	Estimating linear dependence between nonstationary time series using the locally stationary wavelet model. Biometrika, 2010, 97, 435-446.	2.4	44
39	Consistent Classification of Nonstationary Time Series Using Stochastic Wavelet Representations. Journal of the American Statistical Association, 2009, 104, 299-312.	3.1	35
40	A wavelet–Fisz approach to spectrum estimation. Journal of Time Series Analysis, 2008, 29, 868-880.	1.2	9
41	Normalized least-squares estimation in time-varying ARCH models. Annals of Statistics, 2008, 36, .	2.6	50
42	Data-driven wavelet-Fisz methodology for nonparametric function estimation. Electronic Journal of Statistics, 2008, 2, .	0.7	12
43	Unbalanced Haar Technique for Nonparametric Function Estimation. Journal of the American Statistical Association, 2007, 102, 1318-1327.	3.1	50
44	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.	1.0	17
45	Haar–Fisz estimation of evolutionary wavelet spectra. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2006, 68, 611-634.	2.2	49
46	Variance stabilization and normalization for one-color microarray data using a data-driven multiscale approach. Bioinformatics, 2006, 22, 2547-2553.	4.1	32
47	A Haar–Fisz technique for locally stationary volatility estimation. Biometrika, 2006, 93, 687-704.	2.4	42
48	Parametric modelling of thresholds across scales in wavelet regression. Biometrika, 2006, 93, 465-471.	2.4	6
49	A Haar-Fisz Algorithm for Poisson Intensity Estimation. Journal of Computational and Graphical Statistics, 2004, 13, 621-638.	1.7	122
50	Forecasting non-stationary time series by wavelet process modelling. Annals of the Institute of Statistical Mathematics, 2003, 55, 737-764.	0.8	83
51	Exploiting disagreement between high-dimensional variable selectors for uncertainty visualization. Journal of Computational and Graphical Statistics, 0, , 1-24.	1.7	1