

Zuzana Průžková

List of Publications by Year in descending order

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Version: 2024-02-01

14
papers

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citations

1478505

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1125743

13
g-index

14
all docs

14
docs citations

14
times ranked

122
citing authors

#	ARTICLE	IF	CITATIONS
1	Effect of dependence on statistics for determination of change. Journal of Statistical Planning and Inference, 1997, 60, 291-310.	0.6	58
2	On the detection of changes in autoregressive time series I. Asymptotics. Journal of Statistical Planning and Inference, 2007, 137, 1243-1259.	0.6	58
3	On the detection of changes in autoregressive time series, II. Resampling procedures. Journal of Statistical Planning and Inference, 2008, 138, 1697-1721.	0.6	42
4	Robust monitoring of CAPM portfolio betas. Journal of Multivariate Analysis, 2013, 115, 374-395.	1.0	13
5	M-procedures for detection of a change under weak dependence. Journal of Statistical Planning and Inference, 2014, 149, 60-76.	0.6	10
6	Delay time in monitoring jump changes in linear models. Statistics, 2013, 47, 1-25.	0.6	9
7	On Testing Changes in Autoregressive Parameters of a VAR Model. Communications in Statistics - Theory and Methods, 2013, 42, 1208-1226.	1.0	6
8	Asymptotic Expansion and a Local Limit Theorem for a Function of the Kendall Rank Correlation Coefficient. Annals of Statistics, 1976, 4, .	2.6	5
9	Robust monitoring of CAPM portfolio betas II. Journal of Multivariate Analysis, 2014, 132, 58-81.	1.0	4
10	Comments on: Extensions of some classical methods in change point analysis. Test, 2014, 23, 265-269.	1.1	4
11	Estimating a gradual parameter change in an AR(1)-process. Metrika, 2022, 85, 771-808.	0.8	2
12	Bootstrap Change Point Testing for Dependent Data. Springer Proceedings in Mathematics and Statistics, 2018, , 53-67.	0.2	1
13	Monitoring Changes in RCA Models. Springer Proceedings in Mathematics and Statistics, 2015, , 129-137.	0.2	1
14	ON THE RATE OF CONVERGENCE IN SAMPFORD-DURBIN SAMPLING FROM A FINITE POPULATION. Statistics and Risk Modeling, 1984, 2, .	1.0	0