

Zuzana Průžková

List of Publications by Year in descending order

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Version: 2024-02-01

14
papers

213
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	Estimating a gradual parameter change in an AR(1)-process. <i>Metrika</i> , 2022, 85, 771-808.	0.8	2
2	Bootstrap Change Point Testing for Dependent Data. <i>Springer Proceedings in Mathematics and Statistics</i> , 2018, , 53-67.	0.2	1
3	Monitoring Changes in RCA Models. <i>Springer Proceedings in Mathematics and Statistics</i> , 2015, , 129-137.	0.2	1
4	M-procedures for detection of a change under weak dependence. <i>Journal of Statistical Planning and Inference</i> , 2014, 149, 60-76.	0.6	10
5	Robust monitoring of CAPM portfolio betas II. <i>Journal of Multivariate Analysis</i> , 2014, 132, 58-81.	1.0	4
6	Comments on: Extensions of some classical methods in change point analysis. <i>Test</i> , 2014, 23, 265-269.	1.1	4
7	Delay time in monitoring jump changes in linear models. <i>Statistics</i> , 2013, 47, 1-25.	0.6	9
8	Robust monitoring of CAPM portfolio betas. <i>Journal of Multivariate Analysis</i> , 2013, 115, 374-395.	1.0	13
9	On Testing Changes in Autoregressive Parameters of a VAR Model. <i>Communications in Statistics - Theory and Methods</i> , 2013, 42, 1208-1226.	1.0	6
10	On the detection of changes in autoregressive time series, II. Resampling procedures. <i>Journal of Statistical Planning and Inference</i> , 2008, 138, 1697-1721.	0.6	42
11	On the detection of changes in autoregressive time series I. Asymptotics. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 1243-1259.	0.6	58
12	Effect of dependence on statistics for determination of change. <i>Journal of Statistical Planning and Inference</i> , 1997, 60, 291-310.	0.6	58
13	ON THE RATE OF CONVERGENCE IN SAMPFORD-DURBIN SAMPLING FROM A FINITE POPULATION. <i>Statistics and Risk Modeling</i> , 1984, 2, .	1.0	0
14	Asymptotic Expansion and a Local Limit Theorem for a Function of the Kendall Rank Correlation Coefficient. <i>Annals of Statistics</i> , 1976, 4, .	2.6	5