

Sangyeol Lee

List of Publications by Year in descending order

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Version: 2024-02-01

168
papers

2,131
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279701

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times ranked

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citing authors

#	ARTICLE	IF	CITATIONS
1	Exponential family QMLE-based CUSUM test for integer-valued time series. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2023, 52, 2022-2043.	0.6	7
2	Conditional quantile change test for time series based on support vector regression. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2023, 52, 5567-5584.	0.6	0
3	Bivariate random coefficient integer-valued autoregressive models: Parameter estimation and change point test. <i>Journal of Time Series Analysis</i> , 2023, 44, 644-666.	0.7	5
4	Maximum composite likelihood estimation for spatial extremes models of Brown-Resnick type with application to precipitation data. <i>Scandinavian Journal of Statistics</i> , 2022, 49, 1023-1059.	0.9	1
5	Test for conditional quantile change in GARCH models. <i>Journal of the Korean Statistical Society</i> , 2022, 51, 480-499.	0.3	3
6	One-class classification-based monitoring for the mean and variance of time series. <i>Quality and Reliability Engineering International</i> , 2022, 38, 2548-2565.	1.4	1
7	Monitoring parameter change for time series models with application to location-scale heteroscedastic models. <i>Journal of Statistical Computation and Simulation</i> , 2022, 92, 3885-3916.	0.7	3
8	Symbolic interval-valued data analysis for time series based on auto-interval-regressive models. <i>Statistical Methods and Applications</i> , 2021, 30, 295-315.	0.7	7
9	On CUSUM test for dynamic panel models. <i>Statistical Methods and Applications</i> , 2021, 30, 515-542.	0.7	2
10	On residual CUSUM statistic for PINAR(1) model in statistical design and diagnostic of control chart. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2021, 50, 1290-1314.	0.6	2
11	Asymptotic properties of mildly explosive processes with locally stationary disturbance. <i>Metrika</i> , 2021, 84, 511-534.	0.5	0
12	Bayesian inference of nonlinear hysteretic integer-valued GARCH models for disease counts. <i>Computational Statistics</i> , 2021, 36, 261-281.	0.8	12
13	What factors drive the satisfaction of citizens with governments' responses to COVID-19?. <i>International Journal of Infectious Diseases</i> , 2021, 102, 327-331.	1.5	35
14	Recent progress in parameter change test for integer-valued time series models. <i>Journal of the Korean Statistical Society</i> , 2021, 50, 730-755.	0.3	5
15	Robust Estimation for Bivariate Poisson INGARCH Models. <i>Entropy</i> , 2021, 23, 367.	1.1	6
16	Change Point Test for the Conditional Mean of Time Series of Counts Based on Support Vector Regression. <i>Entropy</i> , 2021, 23, 433.	1.1	2
17	Modeling and inference for counts time series based on zero-inflated exponential family INGARCH models. <i>Journal of Statistical Computation and Simulation</i> , 2021, 91, 2227-2248.	0.7	6
18	Monitoring procedures for strict stationarity based on the multivariate characteristic function. <i>Journal of Multivariate Analysis</i> , 2021, , 104892.	0.5	1

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19	Goodness-of-fit tests for parametric specifications of conditionally heteroscedastic models. <i>Test</i> , 2020, 29, 682-703.	0.7	4
20	Robust estimation for general integer-valued time series models. <i>Annals of the Institute of Statistical Mathematics</i> , 2020, 72, 1371-1396.	0.5	16
21	Monitoring Parameter Change for Time Series Models of Counts Based on Minimum Density Power Divergence Estimator. <i>Entropy</i> , 2020, 22, 1304.	1.1	6
22	Monitoring Volatility Change for Time Series Based on Support Vector Regression. <i>Entropy</i> , 2020, 22, 1312.	1.1	10
23	Mean targeting estimation for integer-valued time series with application to change point test. <i>Communications in Statistics - Theory and Methods</i> , 2020, , 1-17.	0.6	1
24	Location and scale-based CUSUM test with application to autoregressive models. <i>Journal of Statistical Computation and Simulation</i> , 2020, 90, 2309-2328.	0.7	14
25	Hybrid CUSUM Change Point Test for Time Series with Time-Varying Volatilities Based on Support Vector Regression. <i>Entropy</i> , 2020, 22, 578.	1.1	9
26	Robust Change Point Test for General Integer-Valued Time Series Models Based on Density Power Divergence. <i>Entropy</i> , 2020, 22, 493.	1.1	12
27	Hybrid change point detection for time series via support vector regression and CUSUM method. <i>Applied Soft Computing Journal</i> , 2020, 89, 106101.	4.1	20
28	Test for tail index constancy of GARCH innovations based on conditional volatility. <i>Annals of the Institute of Statistical Mathematics</i> , 2019, 71, 947-981.	0.5	7
29	Inferential procedures based on the integrated empirical characteristic function. <i>ASTA Advances in Statistical Analysis</i> , 2019, 103, 357-386.	0.4	3
30	CUSUM test for general nonlinear integer-valued GARCH models: comparison study. <i>Annals of the Institute of Statistical Mathematics</i> , 2019, 71, 1033-1057.	0.5	35
31	Residual-based CUSUM of squares test for Poisson integer-valued GARCH models. <i>Journal of Statistical Computation and Simulation</i> , 2019, 89, 3182-3195.	0.7	7
32	Parameter change test for location-scale time series models with heteroscedasticity based on bootstrap. <i>Applied Stochastic Models in Business and Industry</i> , 2019, 35, 1322-1343.	0.9	5
33	Improved CUSUM monitoring of Markov counting process with frequent zeros. <i>Quality and Reliability Engineering International</i> , 2019, 35, 2371.	1.4	12
34	Markov Switching Integer-Valued Generalized Auto-Regressive Conditional Heteroscedastic Models for Dengue Counts. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 2019, 68, 963-983.	0.5	23
35	Poisson Quasi-Maximum Likelihood Estimator-based CUSUM Test for Integer-Valued Time Series. <i>Journal of Mathematics and Statistics</i> , 2019, 15, 250-258.	0.2	2
36	Modified residual CUSUM test for location-scale time series models with heteroscedasticity. <i>Annals of the Institute of Statistical Mathematics</i> , 2019, 71, 1059-1091.	0.5	30

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37	Cumulative Residual Entropy-Based Goodness of Fit Test for Location-Scale Time Series Model. <i>Studies in Computational Intelligence</i> , 2019, , 105-115.	0.7	0
38	On causality test for time series of counts based on poisson ingarch models with application to crime and temperature data. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2019, 48, 1901-1911.	0.6	3
39	On entropy goodness-of-fit test based on integrated distribution function. <i>Journal of Statistical Computation and Simulation</i> , 2018, 88, 2447-2461.	0.7	2
40	Asymptotic normality and parameter change test for bivariate Poisson INGARCH models. <i>Test</i> , 2018, 27, 52-69.	0.7	31
41	Mildly explosive autoregression with mixing innovations. <i>Journal of the Korean Statistical Society</i> , 2018, 47, 41-53.	0.3	7
42	On change point test for ARMAâ€“GARCH models: Bootstrap approach. <i>Journal of the Korean Statistical Society</i> , 2018, 47, 139-149.	0.3	0
43	On score vector- and residual-based CUSUM tests in ARMAâ€“GARCH models. <i>Statistical Methods and Applications</i> , 2018, 27, 385-406.	0.7	18
44	Bootstrap entropy test for general location-scale time series models with heteroscedasticity. <i>Journal of Statistical Computation and Simulation</i> , 2018, 88, 2573-2588.	0.7	4
45	On Parameter Change Test for ARMA Models with Martingale Difference Errors. <i>Studies in Computational Intelligence</i> , 2018, , 246-254.	0.7	2
46	On the VSI CUSUM Chart for Count Processes and its Implementation with R Package attrCUSUM. <i>Industrial Engineering and Management Systems</i> , 2018, 17, 91-101.	0.3	3
47	On entropy-based goodness-of-fit test for asymmetric Student-t and exponential power distributions. <i>Journal of Statistical Computation and Simulation</i> , 2017, 87, 187-197.	0.7	6
48	Monitoring parameter shift with Poisson integer-valued GARCH models. <i>Journal of Statistical Computation and Simulation</i> , 2017, 87, 1754-1766.	0.7	11
49	Bayesian Causality Test for Integer-Valued Time Series Models with Applications to Climate and Crime Data. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 2017, 66, 797-814.	0.5	38
50	Monitoring parameter change for time series models with conditional heteroscedasticity. <i>Economics Letters</i> , 2017, 152, 66-70.	0.9	4
51	Robust estimation for zero-inflated poisson autoregressive models based on density power divergence. <i>Journal of Statistical Computation and Simulation</i> , 2017, 87, 2981-2996.	0.7	13
52	Estimation of the tail exponent of multivariate regular variation. <i>Annals of the Institute of Statistical Mathematics</i> , 2017, 69, 945-968.	0.5	3
53	On first-order integer-valued autoregressive process with Katz family innovations. <i>Journal of Statistical Computation and Simulation</i> , 2017, 87, 546-562.	0.7	25
54	On Fisherâ€™s dispersion test for integer-valued autoregressive Poisson models with applications. <i>Communications in Statistics - Theory and Methods</i> , 2017, 46, 9985-9994.	0.6	4

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55	On Entropy Test for Conditionally Heteroscedastic Location-Scale Time Series Models. Entropy, 2017, 19, 388.	1.1	6
56	Quantile Forecasting of PM10 Data in Korea Based on Time Series Models. Studies in Computational Intelligence, 2017, , 587-598.	0.7	0
57	On the tail index inference for heavy-tailed GARCH-type innovations. Annals of the Institute of Statistical Mathematics, 2016, 68, 237-267.	0.5	9
58	Quantile Regression for Location-Scale Time Series Models with Conditional Heteroscedasticity. Scandinavian Journal of Statistics, 2016, 43, 700-720.	0.9	18
59	Parameter change test for autoregressive conditional duration models. Annals of the Institute of Statistical Mathematics, 2016, 68, 621-637.	0.5	6
60	Local non-stationarity test in mean for Markov switching GARCH models: an approximate Bayesian approach. Computational Statistics, 2016, 31, 1-24.	0.8	11
61	Generalized Poisson autoregressive models for time series of counts. Computational Statistics and Data Analysis, 2016, 99, 51-67.	0.7	49
62	Nonlinear expectile regression with application to Value-at-Risk and expected shortfall estimation. Computational Statistics and Data Analysis, 2016, 94, 1-19.	0.7	41
63	Parameter change test for zero-inflated generalized Poisson autoregressive models. Statistics, 2016, 50, 540-557.	0.3	36
64	A local unit root test in mean for financial time series. Journal of Statistical Computation and Simulation, 2016, 86, 788-806.	0.7	4
65	ENTROPY-BASED GOODNESS OF FIT TEST FOR A COMPOSITE HYPOTHESIS. Bulletin of the Korean Mathematical Society, 2016, 53, 351-363.	0.3	3
66	Comparison of semiparametric methods to estimate VaR and ES. Ungyong T'onggye Yon'gu = the Korean Journal of Applied Statistics, 2016, 29, 171-180.	0.0	3
67	Monitoring change point for diffusion parameter based on discretely observed sample from stochastic differential equation models. Applied Stochastic Models in Business and Industry, 2015, 31, 609-625.	0.9	1
68	Change Point Analysis of Exchange Rates Using Bootstrapping Methods: An Application to the Indonesian Rupiah 2000-2008. Asia-Pacific Financial Markets, 2015, 22, 429-444.	1.3	3
69	Entropy test and residual empirical process for autoregressive conditional duration models. Computational Statistics and Data Analysis, 2015, 86, 1-12.	0.7	5
70	Copula parameter change test for nonlinear AR models with nonlinear GARCH errors. Statistical Methodology, 2015, 25, 1-22.	0.5	4
71	Maximum entropy test for GARCH models. Statistical Methodology, 2015, 22, 8-16.	0.5	12
72	PARAMETER CHANGE TEST FOR NONLINEAR TIME SERIES MODELS WITH GARCH TYPE ERRORS. Journal of the Korean Mathematical Society, 2015, 52, 503-522.	0.4	17

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73	Change point test for tail index of scale-shifted processes. <i>Statistics and Risk Modeling</i> , 2014, 31, 297-333.	0.7	0
74	Minimum density power divergence estimator for covariance matrix based on skew t distribution. <i>Statistical Methods and Applications</i> , 2014, 23, 565-575.	0.7	1
75	Parameter Change Test for Poisson Autoregressive Models. <i>Scandinavian Journal of Statistics</i> , 2014, 41, 1136-1152.	0.9	57
76	The Bickel-Rosenblatt test for continuous time stochastic volatility models. <i>Test</i> , 2014, 23, 195-218.	0.7	2
77	Monitoring test for stability of copula parameter in time series. <i>Journal of the Korean Statistical Society</i> , 2014, 43, 483-501.	0.3	2
78	Minimum density power divergence estimator for Poisson autoregressive models. <i>Computational Statistics and Data Analysis</i> , 2014, 80, 44-56.	0.7	22
79	Goodness of fit test for discrete random variables. <i>Computational Statistics and Data Analysis</i> , 2014, 69, 92-100.	0.7	6
80	Residual Based Cusum Test for Parameter Change in AR-GARCH Models. <i>Advances in Intelligent Systems and Computing</i> , 2014, , 101-111.	0.5	5
81	Quantile Regression Estimator for GARCH Models. <i>Scandinavian Journal of Statistics</i> , 2013, 40, 2-20.	0.9	31
82	Bayesian Unit Root Test in Double Threshold Heteroskedastic Models. <i>Computational Economics</i> , 2013, 42, 471-490.	1.5	13
83	Robust estimation for copula Parameter in SCOMDY models. <i>Journal of Time Series Analysis</i> , 2013, 34, 302-314.	0.7	6
84	Minimum density power divergence estimator for diffusion processes. <i>Annals of the Institute of Statistical Mathematics</i> , 2013, 65, 213-236.	0.5	4
85	Goodness-of-fit test for stochastic volatility models. <i>Journal of Multivariate Analysis</i> , 2013, 116, 473-498.	0.5	7
86	Change point detection in SCOMDY models. <i>ASTA Advances in Statistical Analysis</i> , 2013, 97, 215-238.	0.4	8
87	A maximum entropy type test of fit: Composite hypothesis case. <i>Computational Statistics and Data Analysis</i> , 2013, 57, 59-67.	0.7	9
88	Robust estimation for the covariance matrix of multivariate time series based on normal mixtures. <i>Computational Statistics and Data Analysis</i> , 2013, 57, 125-140.	0.7	17
89	Maximum Entropy Test for Autoregressive Models. <i>Advances in Intelligent Systems and Computing</i> , 2013, , 119-128.	0.5	2
90	Maximum entropy test for infinite order autoregressive models. <i>Journal of the Korean Data and Information Science Society</i> , 2013, 24, 637-642.	0.0	3

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91	Dependence structure analysis of KOSPI and NYSE based on time-varying copula models. Journal of the Korean Data and Information Science Society, 2013, 24, 1477-1488.	0.0	2
92	Quantile regression estimation for discretely observed SDE models with compound Poisson jumps. Economics Letters, 2012, 117, 734-738.	0.9	3
93	Change point test of tail index for autoregressive processes. Journal of the Korean Statistical Society, 2012, 41, 305-312.	0.3	6
94	Test for dispersion constancy in stochastic differential equation models. Applied Stochastic Models in Business and Industry, 2012, 28, 342-353.	0.9	5
95	Inference for Box-Cox Transformed Threshold GARCH Models with Nuisance Parameters. Scandinavian Journal of Statistics, 2012, 39, 568-589.	0.9	9
96	Change point detection in copula ARMA-GARCH Models. Journal of Time Series Analysis, 2012, 33, 554-569.	0.7	15
97	Normality test for multivariate conditional heteroskedastic dynamic regression models. Economics Letters, 2011, 111, 75-77.	0.9	3
98	Robust estimation for the covariance matrix of multi-variate time series. Journal of Time Series Analysis, 2011, 32, 469-481.	0.7	8
99	Monitoring parameter change in time series models. Statistical Methods and Applications, 2011, 20, 171-199.	0.7	25
100	Change point test for tail index for dependent data. Metrika, 2011, 74, 297-311.	0.5	10
101	A maximum entropy type test of fit. Computational Statistics and Data Analysis, 2011, 55, 2635-2643.	0.7	28
102	Constancy test for FARIMA long memory processes. Journal of the Korean Statistical Society, 2011, 40, 161-172.	0.3	1
103	A divergence test for autoregressive time series models. Statistical Methodology, 2011, 8, 442-450.	0.5	3
104	Value-at-risk forecasting based on Gaussian mixture ARMA-GARCH model. Journal of Statistical Computation and Simulation, 2011, 81, 1131-1144.	0.7	10
105	CHANGE POINT TEST FOR DISPERSION PARAMETER BASED ON DISCRETELY OBSERVED SAMPLE FROM SDE MODELS. Bulletin of the Korean Mathematical Society, 2011, 48, 839-845.	0.3	7
106	Jarque-Bera normality test for the driving Levy process of a discretely observed univariate SDE. Statistical Inference for Stochastic Processes, 2010, 13, 147-161.	0.4	1
107	A note on the Jarque-Bera normality test for GARCH innovations. Journal of the Korean Statistical Society, 2010, 39, 93-102.	0.3	13
108	Monitoring parameter changes for random coefficient autoregressive models. Journal of the Korean Statistical Society, 2010, 39, 281-288.	0.3	7

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109	Trimmed portmanteau test for linear processes with infinite variance. <i>Journal of Multivariate Analysis</i> , 2010, 101, 984-998.	0.5	7
110	Robust estimation for order of hidden Markov models based on density power divergences. <i>Journal of Statistical Computation and Simulation</i> , 2010, 80, 503-512.	0.7	2
111	ON THE GOODNESS OF FIT TEST FOR DISCRETELY OBSERVED SAMPLE FROM DIFFUSION PROCESSES: DIVERGENCE MEASURE APPROACH. <i>Journal of the Korean Mathematical Society</i> , 2010, 47, 1137-1146.	0.4	5
112	Normal Mixture Quasi- ϵ -maximum Likelihood Estimator for GARCH Models. <i>Scandinavian Journal of Statistics</i> , 2009, 36, 157-170.	0.9	15
113	Monitoring Distributional Changes in Autoregressive Models. <i>Communications in Statistics - Theory and Methods</i> , 2009, 38, 2969-2982.	0.6	11
114	Test for parameter change in discretely observed diffusion processes. <i>Statistical Inference for Stochastic Processes</i> , 2009, 12, 165-183.	0.4	17
115	Minimum density power divergence estimator for GARCH models. <i>Test</i> , 2009, 18, 316-341.	0.7	14
116	Consistency of minimizing a penalized density power divergence estimator for mixing distribution. <i>Statistical Papers</i> , 2009, 50, 67-80.	0.7	1
117	Parameter change test for random coefficient integer-valued autoregressive processes with application to polio data analysis. <i>Journal of Time Series Analysis</i> , 2009, 30, 239-258.	0.7	45
118	A model selection criterion based on the BHHJ measure of divergence. <i>Journal of Statistical Planning and Inference</i> , 2009, 139, 228-235.	0.4	44
119	The monitoring test for the stability of regression models with nonstationary regressors. <i>Economics Letters</i> , 2009, 105, 250-252.	0.9	2
120	Test for tail index change in stationary time series with Pareto-type marginal distribution. <i>Bernoulli</i> , 2009, 15, .	0.7	16
121	Robust estimation for the order of finite mixture models. <i>Metrika</i> , 2008, 68, 365-390.	0.5	2
122	Jump diffusion model with application to the Japanese stock market. <i>Mathematics and Computers in Simulation</i> , 2008, 78, 223-236.	2.4	14
123	Estimation of a tail index based on minimum density power divergence. <i>Journal of Multivariate Analysis</i> , 2008, 99, 2453-2471.	0.5	20
124	Large bandwidth asymptotics for Nadaraya-Watson auto-regression estimator. <i>Journal of the Korean Statistical Society</i> , 2008, 37, 313-322.	0.3	2
125	Test for parameter change in ARMA models with GARCH innovations. <i>Statistics and Probability Letters</i> , 2008, 78, 1990-1998.	0.4	19
126	The CUSUM of squares test for the stability of regression models with non-stationary regressors. <i>Economics Letters</i> , 2008, 100, 234-237.	0.9	3

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127	Diagnostic test for unstable autoregressive models. <i>Statistics</i> , 2007, 41, 181-201.	0.3	1
128	Test for Parameter Change in Linear Processes Based on Whittle's Estimator. <i>Communications in Statistics - Theory and Methods</i> , 2007, 36, 2129-2141.	0.6	1
129	Moving estimates test with time varying bandwidth. <i>Journal of Multivariate Analysis</i> , 2007, 98, 1356-1375.	0.5	2
130	Test for Parameter Change in ARIMA Models. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2006, 35, 429-439.	0.6	8
131	Sequential Confidence Interval Estimation for System Availability. <i>Quality and Reliability Engineering International</i> , 2006, 22, 165-176.	1.4	6
132	Fixed-width confidence interval based on a minimum Hellinger distance estimator. <i>Journal of Statistical Planning and Inference</i> , 2006, 136, 4276-4292.	0.4	3
133	Sequential empirical process in autoregressive models with measurement errors. <i>Journal of Statistical Planning and Inference</i> , 2006, 136, 4204-4216.	0.4	5
134	The Bickel-Rosenblatt test for diffusion processes. <i>Statistics and Probability Letters</i> , 2006, 76, 1494-1502.	0.4	4
135	Test for Parameter Change in Diffusion Processes by Cusum Statistics Based on One-step Estimators. <i>Annals of the Institute of Statistical Mathematics</i> , 2006, 58, 211-222.	0.5	32
136	Kernel density estimator for strong mixing processes. <i>Journal of Statistical Planning and Inference</i> , 2005, 133, 273-284.	0.4	10
137	Prevalence of insomnia and its relationship to menopausal status in middle-aged Korean women. <i>Psychiatry and Clinical Neurosciences</i> , 2005, 59, 395-402.	1.0	84
138	Test for parameter change in stochastic processes based on conditional least-squares estimator. <i>Journal of Multivariate Analysis</i> , 2005, 93, 375-393.	0.5	15
139	A test for independence of two stationary infinite order autoregressive processes. <i>Annals of the Institute of Statistical Mathematics</i> , 2005, 57, 105-127.	0.5	6
140	Test for parameter change based on the estimator minimizing density-based divergence measures. <i>Annals of the Institute of Statistical Mathematics</i> , 2005, 57, 553-573.	0.5	16
141	The Cusum Test for Parameter Change in Regression Models with ARCH Errors. <i>Journal of the Japan Statistical Society</i> , 2004, 34, 173-188.	0.1	53
142	Cusum Test for Parameter Change Based on the Maximum Likelihood Estimator. <i>Sequential Analysis</i> , 2004, 23, 239-256.	0.2	8
143	Comparison of steady system availability with imperfect repair. <i>Applied Stochastic Models in Business and Industry</i> , 2004, 20, 27-36.	0.9	5
144	Bounding the optimal burn-in time for a system with two types of failure. <i>Naval Research Logistics</i> , 2004, 51, 1090-1101.	1.4	17

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145	A nonparametric test for the change of the density function in strong mixing processes. <i>Statistics and Probability Letters</i> , 2004, 66, 25-34.	0.4	7
146	BLOCK BURN-IN WITH MINIMAL REPAIR. , 2004, , .		0
147	On the cusum of squares test for variance change in nonstationary and nonparametric time series models. <i>Annals of the Institute of Statistical Mathematics</i> , 2003, 55, 467-485.	0.5	30
148	The sequential estimation in stochastic regression model with random coefficients. <i>Statistics and Probability Letters</i> , 2003, 61, 71-81.	0.4	0
149	The Cusum Test for Parameter Change in Time Series Models. <i>Scandinavian Journal of Statistics</i> , 2003, 30, 781-796.	0.9	154
150	Testing Heterogeneity for Frailty Distribution in Shared Frailty Model. <i>Communications in Statistics - Theory and Methods</i> , 2003, 32, 2245-2253.	0.6	7
151	A family of IDMRL tests with unknown turning point. <i>Statistics</i> , 2003, 37, 457-462.	0.3	9
152	ON THE KOLMOGOROV-SMIRNOV TYPE TEST FOR TESTING NONLINEARITY IN TIME SERIES. <i>Communications in Statistics - Theory and Methods</i> , 2002, 31, 299-309.	0.6	2
153	ON THE CAUSALITY TEST IN TIME SERIES MODELS WITH HEAVY-TAILED DISTRIBUTION. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2002, 31, 313-327.	0.6	1
154	On the Bickelâ€“Rosenblatt test for first-order autoregressive models. <i>Statistics and Probability Letters</i> , 2002, 56, 23-35.	0.4	40
155	Coefficient constancy test in AR-ARCH models. <i>Statistics and Probability Letters</i> , 2002, 57, 65-77.	0.4	4
156	The Cusum of Squares Test for Scale Changes in Infinite Order Moving Average Processes. <i>Scandinavian Journal of Statistics</i> , 2001, 28, 625-644.	0.9	82
157	On the Cusum test for parameter changes in garch(1,1) Models. <i>Communications in Statistics - Theory and Methods</i> , 2000, 29, 445-462.	0.6	53
158	On residual empirical processes of stochastic regression models with applications to time series. <i>Annals of Statistics</i> , 1999, 27, 237.	1.4	51
159	Sequential point estimation of parameters in a threshold AR(1) model. <i>Stochastic Processes and Their Applications</i> , 1999, 84, 343-355.	0.4	12
160	Coefficient constancy test in a random coefficient autoregressive model. <i>Journal of Statistical Planning and Inference</i> , 1998, 74, 93-101.	0.4	26
161	Sequential estimation for the autocorrelations of linear processes. <i>Annals of Statistics</i> , 1996, 24, 2233.	1.4	12
162	The asymptotic maximin property of chi-squared type tests based on the empirical process. <i>Statistics and Probability Letters</i> , 1996, 29, 285-292.	0.4	0

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163	A trimmed mean of location of an AR($\hat{\alpha}$) stationary process. Journal of Statistical Planning and Inference, 1995, 48, 131-140.	0.4	1
164	Sequential estimation for the parameters of a stationary auto regressive model. Sequential Analysis, 1994, 13, 301-317.	0.2	16
165	Sequential Estimation of the Mean Vector of a Multivariate Linear Process. Journal of Multivariate Analysis, 1993, 47, 196-209.	0.5	16
166	sequential estimation of the mean of a linear process. Sequential Analysis, 1992, 11, 181-197.	0.2	26
167	Omnibus goodness of fit test based on quadratic distance. Journal of Statistical Computation and Simulation, 0, , 1-21.	0.7	0
168	Risk measurement for conditionally heteroscedastic location-scale time series models with ASTD and AEPD innovations. Journal of Statistical Computation and Simulation, 0, , 1-23.	0.7	0