Thekke Ramanathan

List of Publications by Year
in descending order

32 papers	156 citations	1163117 8 h-index	1281871 11 g-index
32 all docs	32 docs citations	32 times ranked	109 citing authors

#	Article	IF	Citations
1	Acceptance sampling plans by variables for a class of symmetric distributions. Communications in Statistics Part B: Simulation and Computation, 1997, 26, 1379-1391.	1.2	22
2	Nonparametric estimation of a time-varying GARCH model. Journal of Nonparametric Statistics, 2013, 25, 33-52.	0.9	19
3	ORDER SELECTION IN ARMA MODELS USING THE FOCUSED INFORMATION CRITERION. Australian and New Zealand Journal of Statistics, 2011, 53, 217-231.	0.9	16
4	A comparison of the technical efficiencies of health districts and hospitals in Botswana. Development Southern Africa, 2003, 20, 307-320.	2.0	14
5	Integer autoregressive models with structural breaks. Journal of Applied Statistics, 2013, 40, 2653-2669.	1.3	12
6	Testing the constancy of the thinning parameter in a random coefficient integer autoregressive model. Statistical Papers, 2019, 60, 1515-1539.	1.2	11
7	Modified expected shortfall: a new robust coherent risk measure. Journal of Risk, 2013, 16, 69-83.	0.1	11
8	Modified Estimators of the Expected Shortfall. Journal of Emerging Market Finance, 2009, 8, 87-107.	1.0	10
9	Rank tests for testing randomness of a regression coefficient in a linear regression model. Metrika, 1992, 39, 113-124.	0.8	6
10	On the distribution of shrinkage parameters of Liu-type estimators. Brazilian Journal of Probability and Statistics, 2009, 23, .	0.4	4
11	Asymmetric Volatility Models with Structural Breaks. Communications in Statistics Part B: Simulation and Computation, 2012, 41, 1519-1543.	1.2	4
12	Probabilistic frontier regression model for multinomial ordinal type output data. Journal of Productivity Analysis, 2020, 53, 339-354.	1.6	4
13	Testing homogeneity over time of a parameter of a markov sequence. Communications in Statistics - Theory and Methods, 1997, 26, 317-330.	1.0	3
14	The robust focused information criterion for strong mixing stochastic processes with $$mathscr {L}^{2}$$-differentiable parametric densities. Statistical Inference for Stochastic Processes, 2020, 23, 637-663.	0.6	3
15	Optimal estimation in random coefficient regression models. Annals of the Institute of Statistical Mathematics, 1992, 44, 213-227.	0.8	2
16	On optimal prediction for stochastic processes. Journal of Statistical Planning and Inference, 1997, 63, 1-7.	0.6	2
17	Confidence Interval for Shrinkage Parameters in Ridge Regression. Communications in Statistics - Theory and Methods, 2009, 38, 3489-3497.	1.0	2
18	Nonstationary autoregressive conditional duration models. Studies in Nonlinear Dynamics and Econometrics, 2017, 21, .	0.3	2

#	Article	IF	Citations
19	Probabilistic frontier regression models for binary type output data. Journal of Applied Statistics, 2019, 46, 2460-2480.	1.3	2
20	A test for randomness of the environments in a branching process. Statistical Papers, 1997, 38, 409-421.	1.2	1
21	Test for randomness of the technology parameter in a stochastic frontier regression model. Statistical Methods and Applications, 2010, 19, 319-331.	1.2	1
22	Statistical Orbit Determination for Geostationary and Geosynchronous Satellite Orbits in BeiDou Constellation: A Simulation Study. , 2019, , .		1
23	Modeling seasonal epidemic data using integer autoregressive model based on binomial thinning. Model Assisted Statistics and Applications, 2020, 15, 1-17.	0.3	1
24	The Focused Information Criterion for Logistic Time Series Regression Models Under Locally Biased Estimating Functions. Journal of Statistical Theory and Practice, 2021, 15, 1.	0.5	1
25	Forecasting overdispersed INAR(1) count time series with negative binomial marginal. Communications in Statistics Part B: Simulation and Computation, 0, , 1-21.	1.2	1
26	The focussed information criterion for generalised linear regression models for time series. Australian and New Zealand Journal of Statistics, 2020, 62, 485-507.	0.9	1
27	Modeling Inefficiencies in a Reliability System Using Stochastic Frontier Regression. IEEE Transactions on Reliability, 2004, 53, 250-254.	4.6	0
28	Rank Test for Testing Randomness of the Technology Parameters in a Stochastic Frontier Regression Model. Communications in Statistics Part B: Simulation and Computation, 2010, 40, 99-112.	1.2	0
29	Geometric ergodicity of asymmetric volatility models with stochastic parameters. Electronic Journal of Probability, 2013, 18, .	1.0	0
30	A stochastic frontier regression model with dynamic frontier. Communications in Statistics Part B: Simulation and Computation, 2020, 49, 1415-1428.	1.2	0
31	Quantification of operational risk: statistical insights on coherent risk measures. Journal of Operational Risk, 2019, 14, 39-50.	0.2	0
32	Probabilistic Frontier Regression Models for Count Type Output Data. Journal of Quantitative Economics, 0, , .	0.7	0