

# Pedro Galeano

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8415124/publications.pdf>

Version: 2024-02-01

39  
papers

892  
citations

567144

15  
h-index

501076

28  
g-index

39  
all docs

39  
docs citations

39  
times ranked

726  
citing authors

#	ARTICLE	IF	CITATIONS
1	Outlier detection in functional data by depth measures, with application to identify abnormal NO <sub>x</sub> levels. <i>Environmetrics</i> , 2008, 19, 331-345.	0.6	165
2	Outlier Detection in Multivariate Time Series by Projection Pursuit. <i>Journal of the American Statistical Association</i> , 2006, 101, 654-669.	1.8	99
3	The Mahalanobis Distance for Functional Data With Applications to Classification. <i>Technometrics</i> , 2015, 57, 281-291.	1.3	66
4	A functional analysis of NO <sub>x</sub> levels: location and scale estimation and outlier detection. <i>Computational Statistics</i> , 2007, 22, 411-427.	0.8	60
5	Bayesian estimation of the Gaussian mixture GARCH model. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 2636-2652.	0.7	56
6	Functional Principal Component Regression and Functional Partial Least Squares Regression: An Overview and a Comparative Study. <i>International Statistical Review</i> , 2017, 85, 61-83.	1.1	53
7	Spatial depth-based classification for functional data. <i>Test</i> , 2014, 23, 725-750.	0.7	37
8	Multiple break detection in the correlation structure of random variables. <i>Computational Statistics and Data Analysis</i> , 2014, 76, 262-282.	0.7	37
9	Covariance changes detection in multivariate time series. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 194-211.	0.4	35
10	BAYESIAN INFERENCE METHODS FOR UNIVARIATE AND MULTIVARIATE GARCH MODELS: A SURVEY. <i>Journal of Economic Surveys</i> , 2015, 29, 76-96.	3.7	29
11	Monitoring correlation change in a sequence of random variables. <i>Journal of Statistical Planning and Inference</i> , 2013, 143, 186-196.	0.4	23
12	A semiparametric Bayesian approach to the analysis of financial time series with applications to value at risk estimation. <i>European Journal of Operational Research</i> , 2014, 232, 350-358.	3.5	23
13	A robust procedure to build dynamic factor models with cluster structure. <i>Journal of Econometrics</i> , 2020, 216, 35-52.	3.5	23
14	Functional outlier detection by a local depth with application to NO <sub>x</sub> levels. <i>Stochastic Environmental Research and Risk Assessment</i> , 2016, 30, 1115-1130.	1.9	22
15	Shifts in Individual Parameters of a GARCH Model. <i>Journal of Financial Econometrics</i> , 2010, 8, 122-153.	0.8	19
16	The Gaussian Mixture Dynamic Conditional Correlation Model: Parameter Estimation, Value at Risk Calculation, and Portfolio Selection. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 559-571.	1.8	18
17	The use of cumulative sums for detection of changepoints in the rate parameter of a Poisson Process. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 6151-6165.	0.7	14
18	A Bayesian non-parametric approach to asymmetric dynamic conditional correlation model with application to portfolio selection. <i>Computational Statistics and Data Analysis</i> , 2016, 100, 814-829.	0.7	14

#	ARTICLE	IF	CITATIONS
19	Data science, big data and statistics. <i>Test</i> , 2019, 28, 289-329.	0.7	14
20	Measures of influence for the functional linear model with scalar response. <i>Journal of Multivariate Analysis</i> , 2010, 101, 327-339.	0.5	13
21	Monitoring multivariate variance changes. <i>Journal of Empirical Finance</i> , 2016, 39, 54-68.	0.9	13
22	Estimation, imputation and prediction for the functional linear model with scalar response with responses missing at random. <i>Computational Statistics and Data Analysis</i> , 2019, 131, 91-103.	0.7	13
23	Dating multiple change points in the correlation matrix. <i>Test</i> , 2017, 26, 331-352.	0.7	9
24	Particle learning for Bayesian semi-parametric stochastic volatility model. <i>Econometric Reviews</i> , 2019, 38, 1007-1023.	0.5	7
25	Finding Outliers in Linear and Nonlinear Time Series. , 2013, , 243-260.		6
26	Improved model selection criteria for SETAR time series models. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 2802-2814.	0.4	5
27	Variational inference for high dimensional structured factor copulas. <i>Computational Statistics and Data Analysis</i> , 2020, 151, 107012.	0.7	5
28	On the connection between model selection criteria and quadratic discrimination in ARMA time series models. <i>Statistics and Probability Letters</i> , 2007, 77, 896-900.	0.4	3
29	Sequential detection of parameter changes in dynamic conditional correlation models. <i>Applied Stochastic Models in Business and Industry</i> , 2021, 37, 475-495.	0.9	3
30	Parallel Bayesian Inference for High-Dimensional Dynamic Factor Copulas*. <i>Journal of Financial Econometrics</i> , 2019, 17, 118-151.	0.8	2
31	Copula stochastic volatility in oil returns: Approximate Bayesian computation with volatility prediction. <i>Energy Economics</i> , 2020, 92, 104961.	5.6	2
32	Additive Outlier Detection in Seasonal ARIMA Models by a Modified Bayesian Information Criterion. , 2012, , 317-336.		2
33	A note on prediction and interpolation errors in time series. <i>Statistics and Probability Letters</i> , 2005, 73, 71-78.	0.4	1
34	Dating Multiple Change Points in the Correlation Matrix. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
35	Comments on: Some recent theory for autoregressive count time series. <i>Test</i> , 2012, 21, 455-458.	0.7	0
36	Parameter estimation of the functional linear model with scalar response with responses missing at random. <i>Contributions To Statistics</i> , 2017, , 105-111.	0.2	0

#	ARTICLE	IF	CITATIONS
37	Rejoinder on: Data science, big data and statistics. <i>Test</i> , 2019, 28, 363-368.	0.7	0
38	A Unified Approach to Model Selection, Discrimination, Goodness of Fit and Outliers in Time Series. , 2008, , 267-278.		0
39	Influence in the Functional Linear Model with Scalar Response. <i>Contributions To Statistics</i> , 2008, , 165-171.	0.2	0