Pedro Galeano

List of Publications by Year
in descending order

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	Sequential detection of parameter changes in dynamic conditional correlation models. Applied Stochastic Models in Business and Industry, 2021, 37, 475-495.	0.9	3
2	Copula stochastic volatility in oil returns: Approximate Bayesian computation with volatility prediction. Energy Economics, 2020, 92, 104961.	5.6	2
3	A robust procedure to build dynamic factor models with cluster structure. Journal of Econometrics, 2020, 216, 35-52.	3.5	23
4	Variational inference for high dimensional structured factor copulas. Computational Statistics and Data Analysis, 2020, 151, 107012.	0.7	5
5	Estimation, imputation and prediction for the functional linear model with scalar response with responses missing at random. Computational Statistics and Data Analysis, 2019, 131, 91-103.	0.7	13
6	Particle learning for Bayesian semi-parametric stochastic volatility model. Econometric Reviews, 2019, 38, 1007-1023.	0.5	7
7	Rejoinder on: Data science, big data and statistics. Test, 2019, 28, 363-368.	0.7	0
8	Data science, big data and statistics. Test, 2019, 28, 289-329.	0.7	14
9	Parallel Bayesian Inference for High-Dimensional Dynamic Factor Copulas*. Journal of Financial Econometrics, 2019, 17, 118-151.	0.8	2
10	Functional Principal Component Regression and Functional Partial Least‒squares Regression: An Overview and a Comparative Study. International Statistical Review, 2017, 85, 61-83.	1.1	53
11	Parameter estimation of the functional linear model with scalar response with responses missing at random. Contributions To Statistics, 2017, , 105-111.	0.2	0
12	Dating multiple change points in the correlation matrix. Test, 2017, 26, 331-352.	0.7	9
13	Monitoring multivariate variance changes. Journal of Empirical Finance, 2016, 39, 54-68.	0.9	13
14	Functional outlier detection by a local depth with application to NO x levels. Stochastic Environmental Research and Risk Assessment, 2016, 30, 1115-1130.	1.9	22
15	A Bayesian non-parametric approach to asymmetric dynamic conditional correlation model with application to portfolio selection. Computational Statistics and Data Analysis, 2016, 100, 814-829.	0.7	14
16	The Mahalanobis Distance for Functional Data With Applications to Classification. Technometrics, 2015, 57, 281-291.	1.3	66
17	BAYESIAN INFERENCE METHODS FOR UNIVARIATE AND MULTIVARIATE GARCH MODELS: A SURVEY. Journal of Economic Surveys, 2015, 29, 76-96.	3.7	29
18	A semiparametric Bayesian approach to the analysis of financial time series with applications to value at risk estimation. European Journal of Operational Research, 2014, 232, 350-358.	3.5	23

#	Article	IF	Citations
19	Spatial depth-based classification for functional data. Test, 2014, 23, 725-750.	0.7	37
20	Multiple break detection in the correlation structure of random variables. Computational Statistics and Data Analysis, 2014, 76, 262-282.	0.7	37
21	Monitoring correlation change in a sequence of random variables. Journal of Statistical Planning and Inference, 2013, 143, 186-196.	0.4	23
22	Finding Outliers in Linear and Nonlinear Time Series. , 2013, , 243-260.		6
23	Comments on: Some recent theory for autoregressive count time series. Test, 2012, 21, 455-458.	0.7	0
24	Additive Outlier Detection in Seasonal ARIMA Models by a Modified Bayesian Information Criterion. , 2012, , 317-336.		2
25	Measures of influence for the functional linear model with scalar response. Journal of Multivariate Analysis, 2010, 101, 327-339.	0.5	13
26	The Gaussian Mixture Dynamic Conditional Correlation Model: Parameter Estimation, Value at Risk Calculation, and Portfolio Selection. Journal of Business and Economic Statistics, 2010, 28, 559-571.	1.8	18
27	Shifts in Individual Parameters of a GARCH Model. Journal of Financial Econometrics, 2010, 8, 122-153.	0.8	19
28	Outlier detection in functional data by depth measures, with application to identify abnormal NO_x levels. Environmetrics, 2008, 19, 331-345.	0.6	165
29	A Unified Approach to Model Selection, Discrimination, Goodness of Fit and Outliers in Time Series. , 2008, , 267-278.		0
30	Influence in the Functional Linear Model with Scalar Response. Contributions To Statistics, 2008, , 165-171.	0.2	0
31	On the connection between model selection criteria and quadratic discrimination in ARMA time series models. Statistics and Probability Letters, 2007, 77, 896-900.	0.4	3
32	Bayesian estimation of the Gaussian mixture GARCH model. Computational Statistics and Data Analysis, 2007, 51, 2636-2652.	0.7	56
33	The use of cumulative sums for detection of changepoints in the rate parameter of a Poisson Process. Computational Statistics and Data Analysis, 2007, 51, 6151-6165.	0.7	14
34	Covariance changes detection in multivariate time series. Journal of Statistical Planning and Inference, 2007, 137, 194-211.	0.4	35
35	Improved model selection criteria for SETAR time series models. Journal of Statistical Planning and Inference, 2007, 137, 2802-2814.	0.4	5
36	A functional analysis of NOx levels: location and scale estimation and outlier detection. Computational Statistics, 2007, 22, 411-427.	0.8	60

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37	Outlier Detection in Multivariate Time Series by Projection Pursuit. Journal of the American Statistical Association, 2006, 101, 654-669.	1.8	99
38	A note on prediction and interpolation errors in time series. Statistics and Probability Letters, 2005, 73, 71-78.	0.4	1
39	Dating Multiple Change Points in the Correlation Matrix. SSRN Electronic Journal, 0, , .	0.4	1