Dominik Wied

List of Publications by Year
in descending order

53 papers	705 citations	623734 14 h-index	642732 23 g-index
55 all docs	55 docs citations	55 times ranked	409 citing authors

#	Article	IF	Citations
1	Model and Moment Selection in Factor Copula Models. Journal of Financial Econometrics, 2022, 20, 45-75.	1.5	3
2	Testing constant cross-sectional dependence with time-varying marginal distributions in parametric models. Studies in Nonlinear Dynamics and Econometrics, 2022, 26, 1-24.	0.3	2
3	Truncating the exponential with a uniform distribution. Statistical Papers, 2022, 63, 1247-1270.	1.2	5
4	Sequential detection of parameter changes in dynamic conditional correlation models. Applied Stochastic Models in Business and Industry, 2021, 37, 475-495.	1.5	3
5	A specification test for dynamic conditional distribution models with function-valued parameters. Econometric Reviews, 2021, 40, 109-127.	1.1	3
6	Testing for relevant dependence change in financial data: a CUSUM copula approach. Empirical Economics, 2021, 60, 1875-1894.	3.0	3
7	Cointegration, information transmission, and the leadâ€lag effect between industry portfolios and the stock market. Journal of Forecasting, 2021, 40, 1291.	2.8	2
8	A monitoring procedure for detecting structural breaks in factor copula models. Studies in Nonlinear Dynamics and Econometrics, 2021, 25, 171-192.	0.3	1
9	Estimating derivatives of function-valued parameters in a class of moment condition models. Journal of Econometrics, 2020, 217, 1-19.	6.5	5
10	Testing for constant correlation of filtered series under structural change. Econometrics Journal, 2019, 22, 10-33.	2.3	7
11	Testing for structural breaks in factor copula models. Journal of Econometrics, 2019, 208, 324-345.	6.5	17
12	Detecting structural changes in large portfolios. Empirical Economics, 2019, 56, 1341-1357.	3.0	4
13	A residual-based multivariate constant correlation test. Metrika, 2018, 81, 653-687.	0.8	4
14	New backtests for unconditional coverage of expected shortfall. Journal of Risk, 2018, , .	0.1	2
15	A nonparametric test for a constant correlation matrix. Econometric Reviews, 2017, 36, 1157-1172.	1.1	21
16	TESTING FOR CHANGES IN KENDALLâ€™S TAU. Econometric Theory, 2017, 33, 1352-1386.	0.7	21
17	Consistent Monitoring of Cointegrating Relationships: The US Housing Market and the Subprime Crisis. Journal of Time Series Analysis, 2017, 38, 960-980.	1.2	7
18	Dating multiple change points in the correlation matrix. Test, 2017, 26, 331-352.	1.1	9

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19	Sequential monitoring of the tail behavior of dependent data. Journal of Statistical Planning and Inference, 2017, 182, 29-49.	0.6	11
20	Detecting Relevant Changes in Time Series Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 371-394.	2.2	39
21	Identifying Different Areas of Inhomogenous Mineral Subsoil: Spatial Fluctuation Approaches. Communications in Statistics Part B: Simulation and Computation, 2016, 45, 252-263.	1.2	1
22	Monitoring multivariate variance changes. Journal of Empirical Finance, 2016, 39, 54-68.	1.8	13
23	Evaluating Value-at-Risk forecasts: A new set of multivariate backtests. Journal of Banking and Finance, 2016, 72, 121-132.	2.9	18
24	Spatial dependence in stock returns: local normalization and VaR forecasts. Empirical Economics, 2016, 50, 1091-1109.	3.0	4
25	Testing for structural breaks in correlations: Does it improve Value-at-Risk forecasting?. Journal of Empirical Finance, 2015, 32, 135-152.	1.8	19
26	Nonparametric tests for constant tail dependence with an application to energy and finance. Journal of Econometrics, 2015, 187, 154-168.	6.5	26
27	A simple and focused backtest of value at risk. Economics Letters, 2015, 137, 29-31.	1.9	8
28	Monitoring Euro Area Real Exchange Rates. Springer Proceedings in Mathematics and Statistics, 2015, , 363-370.	0.2	1
29	On- and offline detection of structural breaks in thermal spraying processes. Journal of Applied Statistics, 2014, 41, 1073-1090.	1.3	5
30	A fluctuation test for constant Spearmanâ€™s rho with nuisance-free limit distribution. Computational Statistics and Data Analysis, 2014, 76, 723-736.	1.2	20
31	A new set of improved Value-at-Risk backtests. Journal of Banking and Finance, 2014, 48, 29-41.	2.9	54
32	Improved GMM estimation of random effects panel data models with spatially correlated error components. Papers in Regional Science, 2014, 93, 77-100.	1.9	0
33	Multiple break detection in the correlation structure of random variables. Computational Statistics and Data Analysis, 2014, 76, 262-282.	1.2	37
34	Modeling different kinds of spatial dependence in stock returns. Empirical Economics, 2013, 44, 761-774.	3.0	36
35	On the application of new tests for structural changes on global minimum-variance portfolios. Statistical Papers, 2013, 54, 955-975.	1.2	15
36	Misspecification Testing in a Class of Conditional Distributional Models. Journal of the American Statistical Association, 2013, 108, 314-324.	3.1	44

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37	Monitoring correlation change in a sequence of random variables. Journal of Statistical Planning and Inference, 2013, 143, 186-196.	0.6	23
38	CUSUMâ€type testing for changing parameters in a spatial autoregressive model for stock returns. Journal of Time Series Analysis, 2013, 34, 221-229.	1.2	16
39	A new fluctuation test for constant variances with applications to finance. Metrika, 2012, 75, 1111-1127.	0.8	28
40	TESTING FOR A CHANGE IN CORRELATION AT AN UNKNOWN POINT IN TIME USING AN EXTENDED FUNCTIONAL DELTA METHOD. Econometric Theory, 2012, 28, 570-589.	0.7	89
41	Consistency of the kernel density estimator: a survey. Statistical Papers, 2012, 53, 1-21.	1.2	53
42	Peter W. Jones and Peter Smith, Stochastic Processes: An Introduction. Statistical Papers, 2011, 52, 735-736.	1.2	1
43	Improved GMM estimation of the spatial autoregressive error model. Economics Letters, 2010, 108, 65-68.	1.9	13
44	A Nonparametric Test for a Constant Correlation Matrix. SSRN Electronic Journal, 0, , .	0.4	1
45	Testing for Structural Breaks in Correlations: Does it Improve Value-at-Risk Forecasting?. SSRN Electronic Journal, 0, , .	0.4	2
46	Spatial Dependence in Stock Returns - Local Normalization and VaR Forecasts. SSRN Electronic Journal, 0, , .	0.4	0
47	Nonparametric Tests for Constant Tail Dependence with an Application to Energy and Finance. SSRN Electronic Journal, 0, , .	0.4	0
48	Dating Multiple Change Points in the Correlation Matrix. SSRN Electronic Journal, 0, , .	0.4	1
49	Detecting Relevant Changes in Time Series Models. SSRN Electronic Journal, 0, , .	0.4	0
50	Evaluating Value-at-Risk Forecasts: A New Set of Multivariate Backtests. SSRN Electronic Journal, 0, , .	0.4	0
51	Monitoring Stationarity and Cointegration. SSRN Electronic Journal, 0, , .	0.4	3
52	Residual-Based Inference on Moment Hypotheses, With an Application to Testing for Constant Correlation. SSRN Electronic Journal, 0, , .	0.4	1
53	Misspecification Testing in a Class of Conditional Distributional Models. SSRN Electronic Journal, 0, , .	0.4	1