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Model selection and forecasting for long-range dependent processes

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#	Paper	IF	Citations
70	Bandwidth selection for kernel regression with long-range dependent errors. <i>Biometrika</i> , 1997 , 84, 791-802	5.0	50
69	Forecasting in the 1990s. 1997 , 46, 461-473		8
68	A periodic long-memory model for quarterly UK inflation. <i>International Journal of Forecasting</i> , 1997 , 13, 117-126	5.3	40
67	Estimation and forecasting of long-memory processes with missing values. <i>Journal of Forecasting</i> , 1997 , 16, 395-410	2.1	18
66	Some simulations and applications of forecasting long-memory time-series models. <i>Journal of Statistical Planning and Inference</i> , 1999 , 80, 269-287	0.8	35
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60	Prediction intervals for farima processes by bootstrap methods. <i>Journal of Statistical Computation and Simulation</i> , 2001 , 68, 185-201	0.9	2
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58	Out-of-sample forecast errors in misspecific perturbed long memory processes. <i>Statistical Papers</i> , 2001 , 42, 423-436	1	1
57	Forecasting with k-factor Gegenbauer Processes: Theory and Applications. <i>Journal of Forecasting</i> , 2001 , 20, 581-601	2.1	37
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