# Juan Romo

## List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/2772553/publications.pdf

Version: 2024-02-01

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|---|---|---|---|
| 52 papers | 1,377 citations | 567281 15 h-index | 361022 35 g-index |
| 54 all docs | 54 docs citations | 54 times ranked | 1015 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | On the Concept of Depth for Functional Data. Journal of the American Statistical Association, 2009, 104, 718-734. | 3.1 | 371 |
| 2 | Bootstrap prediction for returns and volatilities in GARCH models. Computational Statistics and Data Analysis, 2006, 50, 2293-2312. | 1.2 | 114 |
| 3 | Shape outlier detection and visualization for functional data: the outliergram. Biostatistics, 2014, 15, 603-619. | 1.5 | 91 |
| 4 | Bootstrap predictive inference for ARIMA processes. Journal of Time Series Analysis, 2004, 25, 449-465. | 1.2 | 88 |
| 5 | Forecasting time series with sieve bootstrap. Journal of Statistical Planning and Inference, 2002, 100, 1-11. | 0.6 | 80 |
| 6 | A half-region depth for functional data. Computational Statistics and Data Analysis, 2011, 55, 1679-1695. | 1.2 | 77 |
| 7 | Interpretable support vector machines for functional data. European Journal of Operational Research, 2014, 232, 146-155. | 5.7 | 49 |
| 8 | Effects of parameter estimation on prediction densities: a bootstrap approach. International Journal of Forecasting, 2001, 17, 83-103. | 6.5 | 47 |
| 9 | Depth-based inference for functional data. Computational Statistics and Data Analysis, 2007, 51, 4957-4968. | 1.2 | 47 |
| 10 | Data learning from big data. Statistics and Probability Letters, 2018, 136, 15-19. | 0.7 | 44 |
| 11 | The effect of liquidity on the price discovery process in credit derivatives markets in times of financial distress. European Journal of Finance, 2011, 17, 851-881. | 3.1 | 26 |
| 12 | A novel predictive approach for GVHD after allogeneic SCT based on clinical variables and cytokine gene polymorphisms. Blood Advances, 2018, 2, 1719-1737. | 5.2 | 25 |
| 13 | Initializing k-means Clustering by Bootstrap and Data Depth. Journal of Classification, 2021, 38, 232-256. | 2.2 | 22 |
| 14 | On sieve bootstrap prediction intervals. Statistics and Probability Letters, 2003, 65, 13-20. | 0.7 | 21 |
| 15 | Supervised classification for functional data: A weighted distance approach. Computational Statistics and Data Analysis, 2012, 56, 2334-2346. | 1.2 | 20 |
| 16 | Bootstrap prediction intervals for power-transformed time series. International Journal of Forecasting, 2005, 21, 219-235. | 6.5 | 18 |
| 17 | A Kendall correlation coefficient between functional data. Advances in Data Analysis and Classification, 2019, 13, 1083-1103. | 1.4 | 16 |
| 18 | Introducing model uncertainty by moving blocks bootstrap. Statistical Papers, 2006, 47, 167-179. | 1.2 | 14 |

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|---|---|---|---|
| 19 | Robust depth-based tools for the analysis of gene expression data. Biostatistics, 2010, 11, 254-264. | 1.5 | 13 |
| 20 | Unsupervised Scalable Statistical Method for Identifying Influential Users in Online Social Networks. Scientific Reports, 2018, 8, 6955. | 3.3 | 13 |
| 21 | Percentile residual life orders. Applied Stochastic Models in Business and Industry, 2011, 27, 235-252. | 1.5 | 12 |
| 22 | Robust depth-based estimation in the time warping model. Biostatistics, 2012, 13, 398-414. | 1.5 | 12 |
| 23 | Portfolio selection through an extremality stochastic order. Insurance: Mathematics and Economics, 2012, 51, 1-9. | 1.2 | 12 |
| 24 | Homogeneity test for functional data. Journal of Applied Statistics, 2018, 45, 868-883. | 1.3 | 12 |
| 25 | On the estimation of the influence curve. Canadian Journal of Statistics, 1995, 23, 1-9. | 0.9 | 11 |
| 26 | On robustness properties of bootstrap approximations. Journal of Statistical Planning and Inference, 1993, 37, 181-191. | 0.6 | 9 |
| 27 | Comparing quantile residual life functions by confidence bands. Lifetime Data Analysis, 2012, 18, 195-214. | 0.9 | 9 |
| 28 | Goodness of Fit Tests in Random Coefficient Regression Models. Annals of the Institute of Statistical Mathematics, 1999, 51, 125-148. | 0.8 | 7 |
| 29 | Unit root bootstrap tests under infinite variance. Journal of Time Series Analysis, 2012, 33, 32-47. | 1.2 | 7 |
| 30 | DepthTools: an R package for a robust analysis of gene expression data. BMC Bioinformatics, 2013, 14, 237. | 2.6 | 7 |
| 31 | Robust Functional Supervised Classification for Time Series. Journal of Classification, 2014, 31, 325-350. | 2.2 | 7 |
| 32 | Functional boxplots based on epigraphs and hypographs. Journal of Applied Statistics, 2016, 43, 1088-1103. | 1.3 | 7 |
| 33 | Stability under contamination of robust regression estimators based on differences of residuals. Journal of Statistical Planning and Inference, 1998, 70, 149-165. | 0.6 | 6 |
| 34 | Bootstrap tests for unit roots based on LAD estimation. Journal of Statistical Planning and Inference, 2000, 83, 347-367. | 0.6 | 6 |
| 35 | Testing for statistical arbitrage in credit derivatives markets. Journal of Empirical Finance, 2014, 26, 59-75. | 1.8 | 6 |
| 36 | Differentiable Functionals and Smoothed Bootstrap. Annals of the Institute of Statistical Mathematics, 1997, 49, 355-370. | 0.8 | 5 |

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|---|---|---|---|
| 37 | Discussion of â€œMultivariate functional outlier detectionâ€• Statistical Methods and Applications, 2015, 24, 263-267. | 1.2 | 5 |
| 38 | roahd Package: Robust Analysis of High Dimensional Data. R Journal, 2019, 11, 291. | 1.8 | 5 |
| 39 | Depthgram: Visualizing outliers in highâ€dimensional functional data with application to fMRI data exploration. Statistics in Medicine, 2022, 41, 2005-2024. | 1.6 | 5 |
| 40 | A New Test of Statistical Arbitrage with Applications to Credit Derivatives Markets. SSRN Electronic Journal, 0, , . | 0.4 | 4 |
| 41 | A New Multiple Single-Nucleotide Polymorphisms Based Predictive Model for Grades III to IV and Extensive Graft Versus Host Disease after Identical HLA-Allogeneic Stem-Cell. Blood, 2015, 126, 921-921. | 1.4 | 4 |
| 42 | On the explosion rate of maximum-bias functions. Canadian Journal of Statistics, 1998, 26, 333-351. | 0.9 | 3 |
| 43 | Random coefficient regressions: parametric goodness-of-fit tests. Journal of Statistical Planning and Inference, 2004, 119, 377-400. | 0.6 | 3 |
| 44 | Forecast of the expected non-epidemic morbidity of acute diseases using resampling methods. Journal of Applied Statistics, 2005, 32, 281-295. | 1.3 | 3 |
| 45 | Resampling time series using missing values techniques. Annals of the Institute of Statistical Mathematics, 2003, 55, 765-796. | 0.8 | 2 |
| 46 | Variable selection with Pâ€splines in functional linear regression: Application in graftâ€versusâ€host disease. Biometrical Journal, 2020, 62, 1670-1686. | 1.0 | 2 |
| 47 | Iterative Variable Selection for High-Dimensional Data: Prediction of Pathological Response in Triple-Negative Breast Cancer. Mathematics, 2021, 9, 222. | 2.2 | 2 |
| 48 | Censored functional data for incomplete followâ€up studies. Statistics in Medicine, 2021, 40, 2821-2838. | 1.6 | 2 |
| 49 | Extremality for Functional Data. Contributions To Statistics, 2011, , 131-134. | 0.2 | 2 |
| 50 | The Effects of Liquidity on the Price Discovery Process in Credit Derivatives Markets in Times of Financial Distress. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 51 | The percentile residual life up to time t0: Ordering and aging properties. Journal of Statistical Planning and Inference, 2011, 141, 3554-3563. | 0.6 | 1 |
| 52 | Robust unit root tests with autoregressive errors. Communications in Statistics - Theory and Methods, 2016, 45, 5997-6021. | 1.0 | 1 |