Genshiro G Kitagawa

List of Publications by Year
in descending order

103 papers	7,076 citations	147801 31 h-index	76900 74 g-index
106 all docs	106 docs citations	106 times ranked	3474 citing authors

#	Article	IF	Citations
1	Monte Carlo Filter and Smoother for Non-Gaussian Nonlinear State Space Models. Journal of Computational and Graphical Statistics, 1996, 5, 1-25.	1.7	1,122
2	Monte Carlo Filter and Smoother for Non-Gaussian Nonlinear State Space Models. Journal of Computational and Graphical Statistics, 1996, 5, 1.	1.7	758
3	Non-Gaussian State-Space Modeling of Nonstationary Time Series. Journal of the American Statistical Association, 1987, 82, 1032.	3.1	523
4	Non-Gaussian Stateâ€"Space Modeling of Nonstationary Time Series. Journal of the American Statistical Association, 1987, 82, 1032-1041.	3.1	496
5	Information Criteria and Statistical Modeling. Springer Series in Statistics, 2008, , .	0.9	474
6	Smoothness Priors Analysis of Time Series. Lecture Notes in Statistics, 1996, , .	0.2	430
7	Generalised information criteria in model selection. Biometrika, 1996, 83, 875-890.	2.4	339
8	A Self-Organizing State-Space Model. Journal of the American Statistical Association, 1998, 93, 1203.	3.1	248
9	A smoothness priors time-varying AR coefficient modeling of nonstationary covariance time series. IEEE Transactions on Automatic Control, 1985, 30, 48-56.	5.7	218
10	Theory and Methods. Journal of the American Statistical Association, 1998, 93, 1203-1215.	3.1	167
11	A procedure for the modeling of non-stationary time series. Annals of the Institute of Statistical Mathematics, 1978, 30, 351-363.	0.8	165
12	A Smoothness Priorsâ€"State Space Modeling of Time Series with Trend and Seasonality. Journal of the American Statistical Association, 1984, 79, 378-389.	3.1	161
13	A Smoothness Priors-State Space Modeling of Time Series with Trend and Seasonality. Journal of the American Statistical Association, 1984, 79, 378.	3.1	152
14	A new efficient procedure for the estimation of onset times of seismic waves.. Journal of Physics of the Earth, 1988, 36, 267-290.	1.4	139
15	A NONSTATIONARY TIME SERIES MODEL AND ITS FITTING BY A RECURSIVE FILTER. Journal of Time Series Analysis, 1981, 2, 103-116.	1.2	124
16	Bootstrapping Log Likelihood and EIC, an Extension of AIC. Annals of the Institute of Statistical Mathematics, 1997, 49, 411-434.	0.8	111
17	Introduction to Time Series Modeling. , 0, , .		105
18	Estimation of the arrival times of seismic waves by multivariate time series model. Annals of the Institute of Statistical Mathematics, 1991, 43, 407-433.	0.8	99

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19	Hydrological response to earthquakes in the Haibara well, central Japan - I. Groundwater level changes revealed using state space decomposition of atmospheric pressure, rainfall and tidal responses. Geophysical Journal International, 2003, 155, 885-898.	2.4	98
20	The two-filter formula for smoothing and an implementation of the Gaussian-sum smoother. Annals of the Institute of Statistical Mathematics, 1994, 46, 605-623.	0.8	89
21	A smoothness priors long AR model method for spectral estimation. IEEE Transactions on Automatic Control, 1985, 30, 57-65.	5.7	71
22	The Prediction of Time Series With Trends and Seasonalities. Journal of Business and Economic Statistics, 1983, 1, 253-264.	2.9	67
23	Changing spectrum estimation. Journal of Sound and Vibration, 1983, 89, 433-445.	3.9	65
24	A new ship's auto pilot design through a stochastic model. Automatica, 1979, 15, 255-268.	5.0	64
25	An algorithm for solving the matrix equationX = FXFT+S. International Journal of Control, 1977, 25, 745-753.	1.9	52
26	A time varying coefficient vector AR modeling of nonstationary covariance time series. Signal Processing, 1993, 33, 315-331.	3.7	52
27	On the Use of AIC for the Detection of Outliers. Technometrics, 1979, 21, 193-199.	1.9	47
28	A physical-model study of the statistics of seismic waveform fluctuations in random heterogeneous media. Geophysical Journal International, 2002, 148, 575-595.	2.4	47
29	The Prediction of Time Series with Trends and Seasonalities. Journal of Business and Economic Statistics, 1983, 1, 253.	2.9	45
30	Ship's tracking control based on nonlinear time series model. Applied Ocean Research, 2012, 36, 1-11.	4.1	45
31	Multivariate time-series model to estimate the arrival times of S-waves. Computers and Geosciences, 1993, 19, 295-301.	4.2	44
32	A time varying AR coefficient model for modelling and simulating earthquake ground motion. Earthquake Engineering and Structural Dynamics, 1985, 13, 243-254.	4.4	42
33	Detection of Coseismic Changes of Underground Water Level. Journal of the American Statistical Association, 1996, 91, 521-528.	3.1	32
34	Non-Gaussian seasonal adjustment. Computers and Mathematics With Applications, 1989, 18, 503-514.	2.7	28
35	Multivariable RBF-ARX model-based robust MPC approach and application to thermal power plant. Applied Mathematical Modelling, 2011, 35, 3541-3551.	4.2	27
36	Extraction of signal by a time series model and screening out micro earthquakes. Signal Processing, 1985, 8, 303-314.	3.7	24

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37	Asymptotic theory for information criteria in model selectionâ€"functional approach. Journal of Statistical Planning and Inference, 2003, 114, 45-61.	0.6	21
38	Bias and variance reduction techniques for bootstrap information criteria. Annals of the Institute of Statistical Mathematics, 2010, 62, 209-234.	0.8	19
39	Statistical Analysis of the AR Type Shipâ€™s Autopilot System. Journal of Dynamic Systems, Measurement and Control, Transactions of the ASME, 1984, 106, 193-202.	1.6	17
40	Signal Extraction Problems in Seismology. International Statistical Review, 2001, 69, 129-152.	1.9	17
41	Smoothness priors transfer function estimation. Automatica, 1989, 25, 603-608.	5.0	15
42	A quasi Bayesian approach to outlier detection. Annals of the Institute of Statistical Mathematics, 1982, 34, 389-398.	0.8	13
43	Non-Gaussian State-Space Modeling of Nonstationary Time Series: Rejoinder. Journal of the American Statistical Association, 1987, 82, 1060.	3.1	13
44	Computational aspects of sequential Monte Carlo filter and smoother. Annals of the Institute of Statistical Mathematics, 2014, 66, 443-471.	0.8	13
45	A non-Gaussian stochastic volatility model. Journal of Computational Finance, 1998, 2, 33-47.	0.3	13
46	Time series analysis of daily scanner sales: extraction of trend, dayâ€ofâ€theâ€week effect and price promotion effect. Marketing Intelligence and Planning, 2000, 18, 53-66.	3.5	10
47	Batch-adaptive ship's autopilots. International Journal of Adaptive Control and Signal Processing, 2000, 14, 427-439.	4.1	10
48	An experimental study of phase angle fluctuation in seismic waves in random heterogeneous media: time-series analysis based on multivariate AR model. Geophysical Journal International, 2007, 169, 149-160.	2.4	9
49	Detection of Coseismic Changes of Underground Water Level. Journal of the American Statistical Association, 1996, 91, 521.	3.1	9
50	A statistical modeling and tracking control approach to marine vehicle. , 2010, , .		8
51	On a search procedure for the optimal AR-MA order. Annals of the Institute of Statistical Mathematics, 1977, 29, 319-332.	0.8	7
52	Bayesian analysis of outliers via akaike's predictive likelihood of a model. Communications in Statistics Part B: Simulation and Computation, 1984, 13, 107-126.	1.2	7
53	Smoothness prior approach to explore mean structure in large-scale time series. Theoretical Computer Science, 2003, 292, 431-446.	0.9	7
54	A new optimal portfolio selection strategy based on a quadratic form meanâ€"variance model with transaction costs. Optimal Control Applications and Methods, 2011, 32, 127-138.	2.1	7

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55	Modeling of the post-seismic slip of the 2003 Tokachi-oki earthquake M 8 off Hokkaido: Constraints from volumetric strain. Earth, Planets and Space, 2013, 65, 731-738.	2.5	7
56	A modeling approach to financial time series based on market microstructure model with jumps. Applied Soft Computing Journal, 2015, 29, 40-51.	7.2	7
57	On the Use of AIC for the Detection of Outliers. Technometrics, 1979, 21, 193.	1.9	7
58	Statistical Inference Using Stochastic Switching Models for the Discrimination of Unobserved Display Promotion from POS Data. Marketing Letters, 2004, 15, 37-60.	2.9	6
59	Time series analysis of monthly body weight and blood pressures of one man from 29 to 65 years. American Journal of Human Biology, 2000, 12, 526-541.	1.6	5
60	Automatic Transaction of Signal via Statistical Modeling. Lecture Notes in Computer Science, 1998, , 375-386.	1.3	4
61	Time Series Modeling for Analysis and Control. SpringerBriefs in Statistics, 2015, , .	0.4	4
62	The auxiliary iterated extended Kalman particle filter. Optimization and Engineering, 2015, 16, 387-407.	2.4	4
63	Constructing a Credit Default Swap Index and Detecting the Impact of the Financial Crisis. , 2012, , 359-380.		4
64	Kullback-leibler information approach to the optimum measurement point for bayesian estimation. Communications in Statistics - Theory and Methods, 1996, 25, 519-536.	1.0	3
65	Preface: Special issue in honor of Dr. Hirotugu Akaike. Annals of the Institute of Statistical Mathematics, 2010, 62, 1-2.	0.8	3
66	Advanced Autopilot Systems. SpringerBriefs in Statistics, 2015, , 83-115.	0.4	3
67	State Space Modeling of Time Series. , 1994, , 43-62.		3
68	Contributions of Professor Hirotugu Akaike in Statistical Science. Journal of the Japan Statistical Society, 2008, 38, 119-130.	0.1	3
69	Statistical Identification of Ship's Course Keeping Motion and Optimal Control. Journal of the Society of Naval Architects of Japan, 1978, 1978, 216-224.	0.2	3
70	Full Scale Data Depended Statistical Estimate of the Parameters in the Equation of Ship's Oscillation. Journal of the Society of Naval Architects of Japan, 1989, 1989, 181-191.	0.2	3
71	Extraction of hydrological anomalies related to earthquakes. , 2003, , 235-250.		2
72	Statistical Monitoring and Clustering of Ship's Time Series. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2010, 43, 52-57.	0.4	2

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73	State-space modeling for seismic signal analysis. Applied Mathematical Modelling, 2014, 38, 738-746.	4.2	2
74	Smoothness Prior Approach to Explore the Mean Structure in Large Time Series Data. Lecture Notes in Computer Science, 1999, , 230-241.	1.3	2
75	Co-movement of Cyclical Components Approach to Construct a Coincident Index of Business Cycles. Journal of Business Cycle Research, 2022, 18, 101.	0.5	2
76	Non-Gaussian Smoothness Prior Approach to Irregular Time Series Analysis. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1987, 20, 303-308.	0.4	1
77	Multivariate time series model to estimate arrival times of S waves. , 2003, , 13-39.		1
78	Signal extraction and knowledge discovery based on statistical modeling. Theoretical Computer Science, 2006, 364, 132-142.	0.9	1
79	Detection of low-frequency large-amplitude jump in financial time series. , 2007, , .		1
80	Highly accurate estimation of a ship's position (1st report) -case to use only GPS-. Journal of the Japan Society of Naval Architects and Ocean Engineers, 2010, 12, 193-199.	0.2	1
81	Data Centric Science for Information Society. , 2010, , 211-225.		1
82	Study on a Stability Judgment System Based on Time Series Analysis. , 2010, , .		1
83	NON-GAUSSIAN SMOOTHNESS PRIOR APPROACH TO IRREGULAR TIME SERIES ANALYSIS. , 1987, , 303-308.		1
84	Automatic transaction of signal via statistical modeling. New Generation Computing, 2000, 18, 17-28.	3.3	0
85	Signal Extraction Problems in Seismology. International Statistical Review, 2001, 69, 129.	1.9	0
86	Special Section on Nonparametric Approach to Time Series Analysis. Annals of the Institute of Statistical Mathematics, 2002, 54, 169-169.	0.8	0
87	Extraction of small seismic signal by state space modeling. , 2003, , 1-12.		0
88	Signal Extraction and Knowledge Discovery Based on Statistical Modeling. Lecture Notes in Computer Science, 2003, , 3-14.	1.3	0
89	Interview with Genshiro Kitagawa. Computational Statistics, 2006, 21, 1-7.	1.5	0
90	In Memory of Hirotugu Akaike. European Journal of Control, 2010, 16, 307-308.	2.6	0

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91	Method for Constructing a Distribution-Free Index. SpringerBriefs in Statistics, 2015, , 13-34.	0.4	0
92	Application to Financial and Economic Time Series Data. SpringerBriefs in Statistics, 2015, , 49-99.	0.4	0
93	Information Criteria for Statistical Modeling in Data-Rich Era. Studies in Computational Intelligence, 2018, , 20-43.	0.9	0
94	Bayesian State Space Modeling for Nonlinear Nonstationary Time Series. , 2000, , 371-382.		0
95	Computational Methods for Time Series Analysis. , 2002, , 15-24.		0
96	Extraction of Signal from High Dimensional Time Series: Analysis of Ocean Bottom Seismograph Data. Lecture Notes in Computer Science, 2002, , 449-458.	1.3	0
97	Signal Extraction and Knowledge Discovery Based on Statistical Modeling. Lecture Notes in Computer Science, 2003, , 21-32.	1.3	0
98	State Space Approach to Signal Extraction Problems in Seismology. The IMA Volumes in Mathematics and Its Applications, 2004, , 11-39.	0.5	0
99	State Space Approach to Signal Extraction Problems in Seismology. The IMA Volumes in Mathematics and Its Applications, 2004, , 11-39.	0.5	0
100	Prediction of telephone revenue by using a Kalman filter. Teletraffic Science and Engineering, 1994, 1, 1165-1174.	0.4	0
101	List of Publications of Hirotugu Akaike. Springer Series in Statistics, 1998, , 17-28.	0.9	0
102	Power Contribution Analysis of a Multivariate Feedback System. SpringerBriefs in Statistics, 2015, , 35-47.	0.4	0
103	Prospective Scientific Methodology in Knowledge Society. , 2008, , 30-39.		0