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	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
2	Information Criteria for Statistical Modeling in Data-Rich Era. Studies in Computational Intelligence, 2018, , 20-43.	0.9	0
3	Advanced Autopilot Systems. SpringerBriefs in Statistics, 2015, , 83-115.	0.4	3
4	Method for Constructing a Distribution-Free Index. SpringerBriefs in Statistics, 2015, , 13-34.	0.4	0
5	Application to Financial and Economic Time Series Data. SpringerBriefs in Statistics, 2015, , 49-99.	0.4	0
6	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
7	Time Series Modeling for Analysis and Control. SpringerBriefs in Statistics, 2015, , .	0.4	4
8	The auxiliary iterated extended Kalman particle filter. Optimization and Engineering, 2015, 16, 387-407.	2.4	4
9	Power Contribution Analysis of a Multivariate Feedback System. SpringerBriefs in Statistics, 2015, , 35-47.	0.4	0
10	State-space modeling for seismic signal analysis. Applied Mathematical Modelling, 2014, 38, 738-746.	4.2	2
11	Computational aspects of sequential Monte Carlo filter and smoother. Annals of the Institute of Statistical Mathematics, 2014, 66, 443-471.	0.8	13
12	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
13	Ship's tracking control based on nonlinear time series model. Applied Ocean Research, 2012, 36, 1-11.	4.1	45
14	Constructing a Credit Default Swap Index and Detecting the Impact of the Financial Crisis. , 2012, , 359-380.		4
15	Multivariable RBF-ARX model-based robust MPC approach and application to thermal power plant. Applied Mathematical Modelling, 2011, 35, 3541-3551.	4.2	27
16	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
17	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
18	Bias and variance reduction techniques for bootstrap information criteria. Annals of the Institute of Statistical Mathematics, 2010, 62, 209-234.	0.8	19

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19	Preface: Special issue in honor of Dr. Hirotugu Akaike. Annals of the Institute of Statistical Mathematics, 2010, 62, 1-2.	0.8	3
20	In Memory of Hirotugu Akaike. European Journal of Control, 2010, 16, 307-308.	2.6	0
21	A statistical modeling and tracking control approach to marine vehicle. , 2010, , .		8
22	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
23	Data Centric Science for Information Society. , 2010, , 211-225.		1
24	Study on a Stability Judgment System Based on Time Series Analysis. , 2010, , .		1
25	Information Criteria and Statistical Modeling. Springer Series in Statistics, 2008, , .	0.9	474
26	Contributions of Professor Hirotugu Akaike in Statistical Science. Journal of the Japan Statistical Society, 2008, 38, 119-130.	0.1	3
27	Prospective Scientific Methodology in Knowledge Society. , 2008, , 30-39.		0
28	Detection of low-frequency large-amplitude jump in financial time series. , 2007, , .		1
29	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
30	Signal extraction and knowledge discovery based on statistical modeling. Theoretical Computer Science, 2006, 364, 132-142.	0.9	1
31	Interview with Genshiro Kitagawa. Computational Statistics, 2006, 21, 1-7.	1.5	0
32	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
33	State Space Approach to Signal Extraction Problems in Seismology. The IMA Volumes in Mathematics and Its Applications, 2004, , 11-39.	0.5	0
34	State Space Approach to Signal Extraction Problems in Seismology. The IMA Volumes in Mathematics and Its Applications, 2004, , 11-39.	0.5	0
35	Smoothness prior approach to explore mean structure in large-scale time series. Theoretical Computer Science, 2003, 292, 431-446.	0.9	7
36	Asymptotic theory for information criteria in model selectionâ€"functional approach. Journal of Statistical Planning and Inference, 2003, 114, 45-61.	0.6	21

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37	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
38	Extraction of hydrological anomalies related to earthquakes. , 2003, , 235-250.		2
39	Extraction of small seismic signal by state space modeling. , 2003, , 1-12.		0
40	Multivariate time series model to estimate arrival times of S waves. , 2003, , 13-39.		1
41	Signal Extraction and Knowledge Discovery Based on Statistical Modeling. Lecture Notes in Computer Science, 2003, , 3-14.	1.3	0
42	Signal Extraction and Knowledge Discovery Based on Statistical Modeling. Lecture Notes in Computer Science, 2003, , 21-32.	1.3	0
43	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
44	Special Section on Nonparametric Approach to Time Series Analysis. Annals of the Institute of Statistical Mathematics, 2002, 54, 169-169.	0.8	0
45	Computational Methods for Time Series Analysis. , 2002, , 15-24.		0
46	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
47	Signal Extraction Problems in Seismology. International Statistical Review, 2001, 69, 129.	1.9	0
48	Signal Extraction Problems in Seismology. International Statistical Review, 2001, 69, 129-152.	1.9	17
49	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
50	Batch-adaptive ship's autopilots. International Journal of Adaptive Control and Signal Processing, 2000, 14, 427-439.	4.1	10
51	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
52	Automatic transaction of signal via statistical modeling. New Generation Computing, 2000, 18, 17-28.	3.3	0
53	Bayesian State Space Modeling for Nonlinear Nonstationary Time Series. , 2000, , 371-382.		0
54	Smoothness Prior Approach to Explore the Mean Structure in Large Time Series Data. Lecture Notes in Computer Science, 1999, , 230-241.	1.3	2

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55	Theory and Methods. Journal of the American Statistical Association, 1998, 93, 1203-1215.	3.1	167
56	A Self-Organizing State-Space Model. Journal of the American Statistical Association, 1998, 93, 1203.	3.1	248
57	Automatic Transaction of Signal via Statistical Modeling. Lecture Notes in Computer Science, 1998, , 375-386.	1.3	4
58	A non-Gaussian stochastic volatility model. Journal of Computational Finance, 1998, 2, 33-47.	0.3	13
59	List of Publications of Hirotugu Akaike. Springer Series in Statistics, 1998, , 17-28.	0.9	0
60	Bootstrapping Log Likelihood and EIC, an Extension of AIC. Annals of the Institute of Statistical Mathematics, 1997, 49, 411-434.	0.8	111
61	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
62	Monte Carlo Filter and Smoother for Non-Gaussian Nonlinear State Space Models. Journal of Computational and Graphical Statistics, 1996, 5, 1.	1.7	758
63	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
64	Detection of Coseismic Changes of Underground Water Level. Journal of the American Statistical Association, 1996, 91, 521-528.	3.1	32
65	Generalised information criteria in model selection. Biometrika, 1996, 83, 875-890.	2.4	339
66	Smoothness Priors Analysis of Time Series. Lecture Notes in Statistics, 1996, , .	0.2	430
67	Detection of Coseismic Changes of Underground Water Level. Journal of the American Statistical Association, 1996, 91, 521.	3.1	9
68	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
69	State Space Modeling of Time Series. , 1994, , 43-62.		3
70	Prediction of telephone revenue by using a Kalman filter. Teletraffic Science and Engineering, 1994, 1, 1165-1174.	0.4	0
71	A time varying coefficient vector AR modeling of nonstationary covariance time series. Signal Processing, 1993, 33, 315-331.	3.7	52
72	Multivariate time-series model to estimate the arrival times of S-waves. Computers and Geosciences, 1993, 19, 295-301.	4.2	44

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73	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
74	Non-Gaussian seasonal adjustment. Computers and Mathematics With Applications, 1989, 18, 503-514.	2.7	28
75	Smoothness priors transfer function estimation. Automatica, 1989, 25, 603-608.	5.0	15
76	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
77	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
78	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
79	Non-Gaussian Stateâ€"Space Modeling of Nonstationary Time Series. Journal of the American Statistical Association, 1987, 82, 1032-1041.	3.1	496
80	Non-Gaussian State-Space Modeling of Nonstationary Time Series. Journal of the American Statistical Association, 1987, 82, 1032.	3.1	523
81	Non-Gaussian State-Space Modeling of Nonstationary Time Series: Rejoinder. Journal of the American Statistical Association, 1987, 82, 1060.	3.1	13
82	NON-GAUSSIAN SMOOTHNESS PRIOR APPROACH TO IRREGULAR TIME SERIES ANALYSIS. , 1987, , 303-308.		1
83	Extraction of signal by a time series model and screening out micro earthquakes. Signal Processing, 1985, 8, 303-314.	3.7	24
84	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
85	A smoothness priors long AR model method for spectral estimation. IEEE Transactions on Automatic Control, 1985, 30, 57-65.	5.7	71
86	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
87	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
88	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
89	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
90	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

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91	Changing spectrum estimation. Journal of Sound and Vibration, 1983, 89, 433-445.	3.9	65
92	The Prediction of Time Series with Trends and Seasonalities. Journal of Business and Economic Statistics, 1983, 1, 253.	2.9	45
93	The Prediction of Time Series With Trends and Seasonalities. Journal of Business and Economic Statistics, 1983, 1, 253-264.	2.9	67
94	A quasi Bayesian approach to outlier detection. Annals of the Institute of Statistical Mathematics, 1982, 34, 389-398.	0.8	13
95	A NONSTATIONARY TIME SERIES MODEL AND ITS FITTING BY A RECURSIVE FILTER. Journal of Time Series Analysis, 1981, 2, 103-116.	1.2	124
96	A new ship's auto pilot design through a stochastic model. Automatica, 1979, 15, 255-268.	5.0	64
97	On the Use of AIC for the Detection of Outliers. Technometrics, 1979, 21, 193-199.	1.9	47
98	On the Use of AIC for the Detection of Outliers. Technometrics, 1979, 21, 193.	1.9	7
99	A procedure for the modeling of non-stationary time series. Annals of the Institute of Statistical Mathematics, 1978, 30, 351-363.	0.8	165
100	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
101	An algorithm for solving the matrix equationX = FXFT+S. International Journal of Control, 1977, 25, 745-753.	1.9	52
102	On a search procedure for the optimal AR-MA order. Annals of the Institute of Statistical Mathematics, 1977, 29, 319-332.	0.8	7
103	Introduction to Time Series Modeling. , 0, , .		105