

Nuno Crato

List of Publications by Year in descending order

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Version: 2024-02-01

32
papers

1,809
citations

623734

14
h-index

434195

31
g-index

35
all docs

35
docs citations

35
times ranked

1118
citing authors

#	ARTICLE	IF	CITATIONS
1	The detection and estimation of long memory in stochastic volatility. <i>Journal of Econometrics</i> , 1998, 83, 325-348.	6.5	500
2	Heavy-Tailed Phenomena in Satisfiability and Constraint Satisfaction Problems. <i>Journal of Automated Reasoning</i> , 2000, 24, 67-100.	1.4	250
3	A periodogram-based metric for time series classification. <i>Computational Statistics and Data Analysis</i> , 2006, 50, 2668-2684.	1.2	191
4	Sardine regime shifts off Portugal: a time series analysis of catches and wind conditions. <i>Scientia Marina</i> , 2003, 67, 235-244.	0.6	123
5	Long-range dependence in the conditional variance of stock returns. <i>Economics Letters</i> , 1994, 45, 281-285.	1.9	110
6	Contemporary theories of 1/f noise in motor control. <i>Human Movement Science</i> , 2011, 30, 889-905.	1.4	104
7	Model selection and forecasting for long-range dependent processes. <i>Journal of Forecasting</i> , 1996, 15, 107-125.	2.8	81
8	Heavy-tailed distributions in combinatorial search. <i>Lecture Notes in Computer Science</i> , 1997, , 121-135.	1.3	70
9	Memory in returns and volatilities of futures' contracts. <i>Journal of Futures Markets</i> , 2000, 20, 525-543.	1.8	69
10	Some international evidence regarding the stochastic memory of stock returns. <i>Applied Financial Economics</i> , 1994, 4, 33-39.	0.5	68
11	Comparison of Times Series with Unequal Length in the Frequency Domain. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2009, 38, 527-540.	1.2	58
12	Fractional integration analysis of long-run behavior for US macroeconomic time series. <i>Economics Letters</i> , 1994, 45, 287-291.	1.9	44
13	Identifying common dynamic features in stock returns. <i>Quantitative Finance</i> , 2010, 10, 797-807.	1.7	31
14	Statistical properties of detrended fluctuation analysis. <i>Journal of Statistical Computation and Simulation</i> , 2010, 80, 625-641.	1.2	18
15	A note on moving average forecasts of long memory processes with an application to quality control. <i>International Journal of Forecasting</i> , 2002, 18, 291-297.	6.5	14
16	Semi-parametric smoothing estimators for long-memory processes with added noise. <i>Journal of Statistical Planning and Inference</i> , 2002, 105, 283-297.	0.6	13
17	A fragmented-periodogram approach for clustering big data time series. <i>Advances in Data Analysis and Classification</i> , 2020, 14, 117-146.	1.4	12
18	$\hat{\mu}$ -stable laws for noncoding regions in DNA sequences. <i>Journal of Applied Statistics</i> , 2011, 38, 261-271.	1.3	7

#	ARTICLE	IF	CITATIONS
19	Parameterized Estimation of Long-Range Correlation and Variance Components in Human Serial Interval Production. <i>Motor Control</i> , 2010, 14, 26-43.	0.6	6
20	A reappraisal of parity reversion for UK real exchange rates. <i>Applied Economics Letters</i> , 1994, 1, 139-141.	1.8	5
21	Stationary persistent time series misspecified as nonstationary arima. <i>Statistical Papers</i> , 1996, 37, 215-223.	1.2	5
22	Long-run versus short-run behaviour of the real exchange rates. <i>Applied Economics</i> , 2001, 33, 683-688.	2.2	5
23	A GARCH-based method for clustering of financial time series: International stock markets evidence. , 2007, , .		5
24	New tests for stationarity and parity reversion: Evidence on New Zealand real exchange rates. <i>Empirical Economics</i> , 1995, 20, 599-613.	3.0	2
25	Tests for comparing time series of unequal lengths. <i>Journal of Statistical Computation and Simulation</i> , 2012, 82, 1715-1725.	1.2	2
26	Raising Public Awareness of Mathematics. , 2012, , .		2
27	A new model for explaining long-range correlations in human time interval production. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 1908-1919.	1.2	2
28	Model selection and forecasting for long-range dependent processes. <i>Journal of Forecasting</i> , 1996, 15, 107-125.	2.8	2
29	Estimation of the maximal moment exponent with censored data. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2000, 29, 1239-1253.	1.2	1
30	Pedro nunes, portuguese mathematician and cosmographer. <i>Mathematical Intelligencer</i> , 2003, 25, 80-80.	0.2	1
31	A generative power-law search tree model. <i>Computers and Operations Research</i> , 2009, 36, 2376-2386.	4.0	1
32	A mild skepticism on nonlinear forecasting: Some comments on the paper by Harvill and Ray. <i>International Journal of Forecasting</i> , 2005, 21, 729-730.	6.5	0