

Donald B Percival

List of Publications by Year in descending order

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Version: 2024-02-01

50
papers

5,174
citations

361413

20
h-index

315739

38
g-index

59
all docs

59
docs citations

59
times ranked

5210
citing authors

#	ARTICLE	IF	CITATIONS
1	Introduction to Spectral Analysis. , 2020, , 1-20.		0
2	Deterministic Spectral Analysis. , 2020, , 47-106.		0
3	Foundations for Stochastic Spectral Analysis. , 2020, , 107-131.		0
4	Linear Time-Invariant Filters. , 2020, , 132-162.		0
5	Periodogram and Other Direct Spectral Estimators. , 2020, , 163-244.		0
6	Lag Window Spectral Estimators. , 2020, , 245-350.		0
7	Combining Direct Spectral Estimators. , 2020, , 351-444.		0
8	Parametric Spectral Estimators. , 2020, , 445-510.		0
9	Harmonic Analysis. , 2020, , 511-592.		0
10	Simulation of Time Series. , 2020, , 593-642.		0
11	Stationary Stochastic Processes. , 2020, , 21-46.		0
12	Evaluating the Effectiveness of DART [®] Buoy Networks Based on Forecast Accuracy. Pure and Applied Geophysics, 2018, 175, 1445-1471.	1.9	5
13	Exact simulation of noncircular or improper complex-valued stationary Gaussian processes using circulant embedding. , 2016, , .		4
14	A Wavelet Perspective on the Allan Variance. IEEE Transactions on Ultrasonics, Ferroelectrics, and Frequency Control, 2016, 63, 538-554.	3.0	16
15	Assessing characteristic scales using wavelets. Journal of the Royal Statistical Society Series C: Applied Statistics, 2015, 64, 377-393.	1.0	8
16	Detiding DART [®] Buoy Data for Real-Time Extraction of Source Coefficients for Operational Tsunami Forecasting. Pure and Applied Geophysics, 2015, 172, 1653-1678.	1.9	14
17	Automated Tsunami Source Modeling Using the Sweeping Window Positive Elastic Net. Journal of the American Statistical Association, 2014, 109, 491-499.	3.1	4
18	A wavelet-based multiscale ensemble time-scale algorithm. IEEE Transactions on Ultrasonics, Ferroelectrics, and Frequency Control, 2012, 59, 510-522.	3.0	5

#	ARTICLE	IF	CITATIONS
19	A Wavelet Variance Primer. Handbook of Statistics, 2012, 30, 623-657.	0.6	11
20	M-estimation of wavelet variance. Annals of the Institute of Statistical Mathematics, 2012, 64, 27-53.	0.8	9
21	Slepian Wavelet Variances for Regularly and Irregularly Sampled Time Series. Lecture Notes in Statistics, 2012, , 403-418.	0.2	2
22	Extraction of tsunami source coefficients via inversion of DART $\text{\textcircled{R}}$ buoy data. Natural Hazards, 2011, 58, 567-590.	3.4	70
23	Wavelet variance analysis for gappy time series. Annals of the Institute of Statistical Mathematics, 2010, 62, 943-966.	0.8	53
24	Using labeled data to evaluate change detectors in a multivariate streaming environment. Signal Processing, 2009, 89, 2529-2536.	3.7	27
25	Should structure functions be used to estimate power laws in turbulence? A comparative study. Physica D: Nonlinear Phenomena, 2008, 237, 665-677.	2.8	10
26	Ricean parameter estimation using phase information in low SNR environments. IEEE Communications Letters, 2008, 12, 244-246.	4.1	9
27	Depressed mood during the menopausal transition and early postmenopause. Menopause, 2008, 15, 223-232.	2.0	226
28	Characterizing the European Sub-Arctic Winter Climate since 1500 Using Ice, Temperature, and Atmospheric Circulation Time Series. Journal of Climate, 2007, 20, 5316-5334.	3.2	29
29	Hot flash severity in hormone therapy users/nonusers across the menopausal transition. Maturitas, 2007, 58, 191-200.	2.4	16
30	Fast and Exact Simulation of Large Gaussian Lattice Systems in $\hat{\alpha}, 2$: Exploring the Limits. Journal of Computational and Graphical Statistics, 2006, 15, 483-501.	1.7	53
31	How representative is a time series derived from a firn core? A study at a low-accumulation site on the Antarctic plateau. Journal of Geophysical Research, 2006, 111, .	3.3	19
32	Regime shifts and red noise in the North Pacific. Deep-Sea Research Part I: Oceanographic Research Papers, 2006, 53, 582-588.	1.4	61
33	Exact simulation of complex-valued Gaussian stationary processes via circulant embedding. Signal Processing, 2006, 86, 1470-1476.	3.7	17
34	Exact simulation of Gaussian Time Series from Nonparametric Spectral Estimates with Application to Bootstrapping. Statistics and Computing, 2006, 16, 25-35.	1.5	57
35	Maximal Overlap Wavelet Statistical Analysis With Application to Atmospheric Turbulence. Boundary-Layer Meteorology, 2006, 119, 339-374.	2.3	142
36	Change in the Arctic influence on Bering Sea climate during the twentieth century. International Journal of Climatology, 2006, 26, 531-539.	3.5	13

#	ARTICLE	IF	CITATIONS
37	Spectral analysis of clock noise: a primer. <i>Metrologia</i> , 2006, 43, S299-S310.	1.2	6
38	“Eyeballing” Trends in Climate Time Series: A Cautionary Note. <i>Journal of Climate</i> , 2005, 18, 886-891.	3.2	37
39	Trend assessment in a long memory dependence model using the discrete wavelet transform. <i>Environmetrics</i> , 2004, 15, 313-335.	1.4	57
40	Seasonal and Regional Variation of Pan-Arctic Surface Air Temperature over the Instrumental Record*. <i>Journal of Climate</i> , 2004, 17, 3263-3282.	3.2	127
41	Stochastic models and statistical analysis for clock noise. <i>Metrologia</i> , 2003, 40, S289-S304.	1.2	22
42	Interpretation of North Pacific Variability as a Short- and Long-Memory Process*. <i>Journal of Climate</i> , 2001, 14, 4545-4559.	3.2	75
43	Multiscale detection and location of multiple variance changes in the presence of long memory. <i>Journal of Statistical Computation and Simulation</i> , 2000, 68, 65-87.	1.2	43
44	Wavelet analysis of covariance with application to atmospheric time series. <i>Journal of Geophysical Research</i> , 2000, 105, 14941-14962.	3.3	258
45	Analysis of Subtidal Coastal Sea Level Fluctuations Using Wavelets. <i>Journal of the American Statistical Association</i> , 1997, 92, 868-880.	3.1	211
46	Evaluating scaled windowed variance methods for estimating the Hurst coefficient of time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1997, 241, 606-626.	2.6	182
47	Analyzing exact fractal time series: evaluating dispersional analysis and rescaled range methods. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1997, 246, 609-632.	2.6	128
48	Statistics for Long-Memory Processes.. <i>Journal of the American Statistical Association</i> , 1996, 91, 1378.	3.1	1
49	Three Curious Properties of the Sample Variance and Autocovariance for Stationary Processes with Unknown Mean. <i>American Statistician</i> , 1993, 47, 274.	1.6	16
50	The U. S. Naval Observatory Clock Time Scales. <i>IEEE Transactions on Instrumentation and Measurement</i> , 1978, 27, 376-385.	4.7	32