

Michael H Neumann

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5164162/publications.pdf>

Version: 2024-02-01

15
papers

364
citations

840776

11
h-index

996975

15
g-index

15
all docs

15
docs citations

15
times ranked

174
citing authors

#	ARTICLE	IF	CITATIONS
1	Absolute regularity and ergodicity of Poisson count processes. Bernoulli, 2011, 17, .	1.3	113
2	Dependent wild bootstrap for degenerate U - and V -statistics. Journal of Multivariate Analysis, 2013, 117, 257-280.	1.0	40
3	Degenerate U - and V -statistics under ergodicity: asymptotics, bootstrap and applications in statistics. Annals of the Institute of Statistical Mathematics, 2013, 65, 349-386.	0.8	34
4	Consistency of general bootstrap methods for degenerate U -type and V -type statistics. Journal of Multivariate Analysis, 2009, 100, 1622-1633.	1.0	24
5	A central limit theorem for triangular arrays of weakly dependent random variables, with applications in statistics. ESAIM - Probability and Statistics, 2013, 17, 120-134.	0.5	22
6	A goodness-of-fit test for Poisson count processes. Electronic Journal of Statistics, 2013, 7, .	0.7	21
7	Locally adaptive fitting of semiparametric models to nonstationary time series. Stochastic Processes and Their Applications, 2001, 91, 277-308.	0.9	20
8	Goodness-of-fit tests for Markovian time series models: Central limit theory and bootstrap approximations. Bernoulli, 2008, 14, .	1.3	19
9	Dependent Wild Bootstrap for the Empirical Process. Journal of Time Series Analysis, 2015, 36, 290-314.	1.2	17
10	A Model Specification Test For GARCH(1,1) Processes. Scandinavian Journal of Statistics, 2015, 42, 1167-1193.	1.4	16
11	Absolute regularity of semi-contractive GARCH-type processes. Journal of Applied Probability, 2019, 56, 91-115.	0.7	16
12	Improved local polynomial estimation in time series regression. Journal of Nonparametric Statistics, 2018, 30, 1-27.	0.9	10
13	On Integrated L^1 Convergence Rate of an Isotonic Regression Estimator for Multivariate Observations. IEEE Transactions on Information Theory, 2020, 66, 6389-6402.	2.4	6
14	Bootstrap for integer-valued GARCH(p, q) processes. Statistica Neerlandica, 2021, 75, 343-363.	1.6	4
15	Consistency of a nonparametric least squares estimator in integer-valued GARCH models. Journal of Nonparametric Statistics, 2022, 34, 491-519.	0.9	2