Michael H Neumann

List of Publications by Year
in descending order

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	Consistency of a nonparametric least squares estimator in integer-valued GARCH models. Journal of Nonparametric Statistics, 2022, 34, 491-519.	0.9	2
2	Bootstrap for integerâ€valued GARCH(<i>p</i>,â€‰<i>q</i>) processes. Statistica Neerlandica, 2021, 75, 343-363.	1.6	4
3	On Integrated L¹ Convergence Rate of an Isotonic Regression Estimator for Multivariate Observations. IEEE Transactions on Information Theory, 2020, 66, 6389-6402.	2.4	6
4	Absolute regularity of semi-contractive GARCH-type processes. Journal of Applied Probability, 2019, 56, 91-115.	0.7	16
5	Improved local polynomial estimation in time series regression. Journal of Nonparametric Statistics, 2018, 30, 1-27.	0.9	10
6	A Model Specification Test For GARCH(1,1) Processes. Scandinavian Journal of Statistics, 2015, 42, 1167-1193.	1.4	16
7	Dependent Wild Bootstrap for the Empirical Process. Journal of Time Series Analysis, 2015, 36, 290-314.	1.2	17
8	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
9	Dependent wild bootstrap for degenerate<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si65.gif" display="inline" overflow="scroll"><mml:mi>U</mml:mi></mml:math>- and<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si66.gif" display="inline" overflow="scroll"><mml:mi>V</mml:mi></mml:math>-statistics. Journal of Multivariate Analysis, 2013, 117, 257-280.	1.0	40
10	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
11	A goodness-of-fit test for Poisson count processes. Electronic Journal of Statistics, 2013, 7, .	0.7	21
12	Absolute regularity and ergodicity of Poisson count processes. Bernoulli, 2011, 17, .	1.3	113
13	Consistency of general bootstrap methods for degenerate <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si26.gif" display="inline" overflow="scroll"><mml:mi>U</mml:mi></mml:math>-type and <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si27.gif" display="inline" overflow="scroll"><mml:mi>V</mml:mi></mml:math>-type statistics. Journal of Multivariate Analysis, 2009, 100, 1622-1633.	1.0	24
14	Goodness-of-fit tests for Markovian time series models: Central limit theory and bootstrap approximations. Bernoulli, 2008, 14, .	1.3	19
15	Locally adaptive fitting of semiparametric models to nonstationary time series. Stochastic Processes and Their Applications, 2001, 91, 277-308.	0.9	20