Siegfried Hoermann

List of Publications by Year
in descending order

20 papers	948 citations	759233 12 h-index	794594 19 g-index
20 all docs	20 docs citations	20 times ranked	627 citing authors

#	Article	IF	Citations
1	Break detection in the covariance structure of multivariate time series models. Annals of Statistics, 2009, 37, .	2.6	232
2	Weakly dependent functional data. Annals of Statistics, 2010, 38, .	2.6	211
3	On the Prediction of Stationary Functional Time Series. Journal of the American Statistical Association, 2015, 110, 378-392.	3.1	144
4	Quality and performance of a PM10 daily forecasting modelâ˜†. Atmospheric Environment, 2008, 42, 1098-1109.	4.1	96
5	A FUNCTIONAL VERSION OF THE ARCH MODEL. Econometric Theory, 2013, 29, 267-288.	0.7	69
6	Asymptotic results for the empirical process of stationary sequences. Stochastic Processes and Their Applications, 2009, 119, 1298-1324.	0.9	44
7	Testing Normality of Functional Time Series. Journal of Time Series Analysis, 2018, 39, 471-487.	1.2	26
8	Testing for periodicity in functional time series. Annals of Statistics, 2018, 46, .	2.6	24
9	Functional GARCH models: The quasi-likelihood approach and its applications. Journal of Econometrics, 2019, 209, 353-375.	6.5	24
10	On the CLT for discrete Fourier transforms of functional time series. Journal of Multivariate Analysis, 2017, 154, 282-295.	1.0	18
11	Critical Behavior in Almost Sure Central Limit Theory. Journal of Theoretical Probability, 2007, 20, 613-636.	0.8	17
12	Separating the impact of gradual lockdown measures on air pollutants from seasonal variability. Atmospheric Pollution Research, 2021, 12, 84-92.	3.8	12
13	Principal Component Analysis of Spatially Indexed Functions. Journal of the American Statistical Association, 2021, 116, 1444-1456.	3.1	10
14	Estimation in Functional Lagged Regression. Journal of Time Series Analysis, 2015, 36, 541-561.	1.2	9
15	Optimal dimension reduction for high-dimensional and functional time series. Statistical Inference for Stochastic Processes, 2018, 21, 385-398.	0.6	4
16	Upper-Lower Class Tests for Weighted i.i.d. Sequences and Martingales. Journal of Theoretical Probability, 2010, 23, 428-446.	0.8	2
17	Testing normality of spatially indexed functional data. Canadian Journal of Statistics, 0, , .	0.9	2
18	The Maximum of the Periodogram of a Sequence of Functional Data. Journal of the American Statistical Association, 2023, 118, 2712-2720.	3.1	2

#	Article	IF	Citations
19	Prediction of Singular VARs and an Application to Generalized Dynamic Factor Models. Journal of Time Series Analysis, 2021, 42, 295-313.	1.2	1
20	Consistently recovering the signal from noisy functional data. Journal of Multivariate Analysis, 2021, 189, 104886.	1.0	1