

# Siegfried Hoermann

## List of Publications by Year in descending order

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Version: 2024-02-01

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	The Maximum of the Periodogram of a Sequence of Functional Data. Journal of the American Statistical Association, 2023, 118, 2712-2720.	3.1	2
2	Principal Component Analysis of Spatially Indexed Functions. Journal of the American Statistical Association, 2021, 116, 1444-1456.	3.1	10
3	Separating the impact of gradual lockdown measures on air pollutants from seasonal variability. Atmospheric Pollution Research, 2021, 12, 84-92.	3.8	12
4	Prediction of Singular VARs and an Application to Generalized Dynamic Factor Models. Journal of Time Series Analysis, 2021, 42, 295-313.	1.2	1
5	Consistently recovering the signal from noisy functional data. Journal of Multivariate Analysis, 2021, 189, 104886.	1.0	1
6	Functional GARCH models: The quasi-likelihood approach and its applications. Journal of Econometrics, 2019, 209, 353-375.	6.5	24
7	Testing Normality of Functional Time Series. Journal of Time Series Analysis, 2018, 39, 471-487.	1.2	26
8	Optimal dimension reduction for high-dimensional and functional time series. Statistical Inference for Stochastic Processes, 2018, 21, 385-398.	0.6	4
9	Testing for periodicity in functional time series. Annals of Statistics, 2018, 46, .	2.6	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	Estimation in Functional Lagged Regression. Journal of Time Series Analysis, 2015, 36, 541-561.	1.2	9
12	On the Prediction of Stationary Functional Time Series. Journal of the American Statistical Association, 2015, 110, 378-392.	3.1	144
13	A FUNCTIONAL VERSION OF THE ARCH MODEL. Econometric Theory, 2013, 29, 267-288.	0.7	69
14	Upper-Lower Class Tests for Weighted i.i.d. Sequences and Martingales. Journal of Theoretical Probability, 2010, 23, 428-446.	0.8	2
15	Weakly dependent functional data. Annals of Statistics, 2010, 38, .	2.6	211
16	Asymptotic results for the empirical process of stationary sequences. Stochastic Processes and Their Applications, 2009, 119, 1298-1324.	0.9	44
17	Break detection in the covariance structure of multivariate time series models. Annals of Statistics, 2009, 37, .	2.6	232
18	Quality and performance of a PM10 daily forecasting model. Atmospheric Environment, 2008, 42, 1098-1109.	4.1	96

#	ARTICLE	IF	CITATIONS
19	Critical Behavior in Almost Sure Central Limit Theory. Journal of Theoretical Probability, 2007, 20, 613-636.	0.8	17
20	Testing normality of spatially indexed functional data. Canadian Journal of Statistics, 0, , .	0.9	2