Efstathios Paparoditis

List of Publications by Year
in descending order

59 papers	1,566 citations	257450 24 h-index	330143 37 g-index
60 all docs	60 docs citations	60 times ranked	715 citing authors

#	Article	IF	Citations
1	Residual-Based Block Bootstrap for Unit Root Testing. Econometrica, 2003, 71, 813-855.	4.2	105
2	On the range of validity of the autoregressive sieve bootstrap. Annals of Statistics, 2011, 39, .	2.6	94
3	A functional wavelet?kernel approach for time series prediction. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2006, 68, 837-857.	2.2	89
4	Bootstrap methods for dependent data: A review. Journal of the Korean Statistical Society, 2011, 40, 357-378.	0.4	84
5	Short-Term Load Forecasting: The Similar Shape Functional Time-Series Predictor. IEEE Transactions on Power Systems, 2013, 28, 3818-3825.	6.5	73
6	Spectral Density Based Goodness-of-Fit Tests for Time Series Models. Scandinavian Journal of Statistics, 2000, 27, 143-176.	1.4	69
7	The local bootstrap for Markov processes. Journal of Statistical Planning and Inference, 2002, 108, 301-328.	0.6	61
8	Unit root testing via the stationary bootstrap. Journal of Econometrics, 2006, 133, 601-638.	6.5	57
9	Bootstrapping Autoregressive and Moving Average Parameter Estimates of Infinite Order Vector Autoregressive Processes. Journal of Multivariate Analysis, 1996, 57, 277-296.	1.0	55
10	The asymptotic size and power of the augmented Dickeyâ€"Fuller test for a unit root. Econometric Reviews, 2018, 37, 955-973.	1.1	50
11	The Local Bootstrap for Kernel Estimators under General Dependence Conditions. Annals of the Institute of Statistical Mathematics, 2000, 52, 139-159.	0.8	48
12	Autoregressive-aided periodogram bootstrap for timeseries. Annals of Statistics, 2003, 31, 1923.	2.6	43
13	Bootstrapping Frequency Domain Tests in Multivariate Time Series with an Application to Comparing Spectral Densities. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 831-857.	2.2	43
14	The Local Bootstrap for Periodogram Statistics. Journal of Time Series Analysis, 1999, 20, 193-222.	1.2	42
15	Testing temporal constancy of the spectral structure of a time series. Bernoulli, 2009, 15, .	1.3	42
16	Local block bootstrap. Comptes Rendus Mathematique, 2002, 335, 959-962.	0.3	40
17	A GENERALIZED BLOCK BOOTSTRAP FOR SEASONAL TIME SERIES. Journal of Time Series Analysis, 2014, 35, 89-114.	1.2	40
18	Validating Stationarity Assumptions in Time Series Analysis by Rolling Local Periodograms. Journal of the American Statistical Association, 2010, 105, 839-851.	3.1	38

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19	The tapered block bootstrap for general statistics from stationary sequences. Econometrics Journal, 2002, 5, 131-148.	2.3	34
20	Bootstrapping Unit Root Tests for Autoregressive Time Series. Journal of the American Statistical Association, 2005, 100, 545-553.	3.1	33
21	A MARKOVIAN LOCAL RESAMPLING SCHEME FOR NONPARAMETRIC ESTIMATORS IN TIME SERIES ANALYSIS. Econometric Theory, 2001, 17, 540-566.	0.7	32
22	ORDER IDENTIFICATION STATISTICS IN STATIONARY AUTOREGRESSIVE MOVING-AVERAGE MODELS:VECTOR AUTOCORRELATIONS AND THE BOOTSTRAP. Journal of Time Series Analysis, 1992, 13, 415-434.	1.2	28
23	Bootstrap hypothesis testing in regression models. Statistics and Probability Letters, 2005, 74, 356-365.	0.7	26
24	The Hybrid Wild Bootstrap for Time Series. Journal of the American Statistical Association, 2012, 107, 1073-1084.	3.1	26
25	Frequency Domain Bootstrap for Time Series. , 2002, , 365-381.		26
26	A bootstrap test for time series linearity. Journal of Statistical Planning and Inference, 2010, 140, 3841-3857.	0.6	22
27	Goodness-of-fit tests for Markovian time series models: Central limit theory and bootstrap approximations. Bernoulli, 2008, 14, .	1.3	19
28	Bandwidth selection for functional time series prediction. Statistics and Probability Letters, 2009, 79, 733-740.	0.7	19
29	Sieve bootstrap for functional time series. Annals of Statistics, 2018, 46, .	2.6	19
30	Bootstrapping Locally Stationary Processes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2015, 77, 267-290.	2.2	18
31	Testing the Fit of a Vector Autoregressive Moving Average Model. Journal of Time Series Analysis, 2005, 26, 543-568.	1.2	17
32	Bootstrapping the Local Periodogram of Locally Stationary Processes. Journal of Time Series Analysis, 2008, 29, 264-299.	1.2	15
33	Frequency Domain Tests of Semiparametric Hypotheses for Locally Stationary Processes. Scandinavian Journal of Statistics, 2009, 36, 800-821.	1.4	15
34	Local block bootstrap inference for trending time series. Metrika, 2013, 76, 733-764.	0.8	15
35	Locally Stationary Processes and the Local Block Bootstrap. , 2003, , 437-444.		15
36	Nonlinear spectral density estimation: thresholding the correlogram. Journal of Time Series Analysis, 2012, 33, 386-397.	1.2	12

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37	Bootstrap Prediction Bands for Functional Time Series. Journal of the American Statistical Association, 2023, 118, 972-986.	3.1	12
38	Extending the validity of frequency domain bootstrap methods to general stationary processes. Annals of Statistics, 2020, 48, .	2.6	10
39	Resampling and Subsampling for Financial Time Series. , 2009, , 983-999.		9
40	On Local Power Properties of Frequency Domainâ€based Tests for Stationarity. Scandinavian Journal of Statistics, 2016, 43, 664-682.	1.4	7
41	Estimated Wold representation and spectral-density-driven bootstrap for time series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2018, 80, 703-726.	2.2	7
42	Extending the Range of Validity of the Autoregressive (Sieve) Bootstrap. Journal of Time Series Analysis, 2018, 39, 356-379.	1.2	7
43	Testing equality of autocovariance operators for functional time series. Journal of Time Series Analysis, 2020, 41, 571-589.	1.2	6
44	Simultaneous confidence bands in spectral density estimation. Biometrika, 2008, 95, 381-397.	2.4	5
45	Rejoinder: Bootstrap methods for dependent data: A review. Journal of the Korean Statistical Society, 2011, 40, 393-395.	0.4	5
46	Block Bootstrap Theory for Multivariate Integrated and Cointegrated Processes. Journal of Time Series Analysis, 2015, 36, 416-441.	1.2	5
47	Generalized seasonal tapered block bootstrap. Statistics and Probability Letters, 2016, 115, 27-35.	0.7	5
48	A Frequency Domain Bootstrap-Based Method for Checking the Fit of a Transfer Function Model. Journal of the American Statistical Association, 1996, 91, 1535-1550.	3.1	4
49	Inference for the Fourthâ€Order Innovation Cumulant in Linear Time Series. Journal of Time Series Analysis, 2016, 37, 240-266.	1.2	4
50	Sparsity concepts and estimation procedures for highâ€dimensional vector autoregressive models. Journal of Time Series Analysis, 2021, 42, 554-579.	1.2	4
51	Large-sample inference in the general AR(1) model. Test, 2000, 9, 487-509.	1.1	3
52	A comparison of some autocovariance-based methods of arma model selection: a simulation study. Journal of Statistical Computation and Simulation, 1993, 45, 97-120.	1.2	2
53	Estimation of the bispectrum for locally stationary processes. Statistics and Probability Letters, 2014, 89, 8-16.	0.7	2
54	Tapered Block Bootstrap for Unit Root Testing. Journal of Time Series Econometrics, 2015, 7, .	0.4	2

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55	ON VECTOR AUTOCORRELATIONS AND GENERALIZED SECOND-ORDER FUNCTIONS FOR TIME SERIES. Journal of Time Series Analysis, 1994, 15, 325-334.	1.2	1
56	A Note on the Behaviour of Nonparametric Density and Spectral Density Estimators at Zero Points of their Support. Journal of Time Series Analysis, 2016, 37, 182-194.	1.2	1
57	A Frequency Domain Bootstrap-Based Method for Checking the Fit of a Transfer Function Model. Journal of the American Statistical Association, 1996, 91, 1535.	3.1	1
58	Bootstrapping periodogram and cross periodogram statistics of vector autoregressive moving average models. Statistics and Probability Letters, 1996, 27, 385-391.	0.7	0
59	Comments on: Subsampling weakly dependent time series and application to extremes. Test, 2011, 20, 497-498.	1.1	0