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	Bootstrap Prediction Bands for Functional Time Series. Journal of the American Statistical Association, 2023, 118, 972-986.	3.1	12
2	Sparsity concepts and estimation procedures for highâ€dimensional vector autoregressive models. Journal of Time Series Analysis, 2021, 42, 554-579.	1.2	4
3	Testing equality of autocovariance operators for functional time series. Journal of Time Series Analysis, 2020, 41, 571-589.	1.2	6
4	Extending the validity of frequency domain bootstrap methods to general stationary processes. Annals of Statistics, 2020, 48, .	2.6	10
5	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
6	Extending the Range of Validity of the Autoregressive (Sieve) Bootstrap. Journal of Time Series Analysis, 2018, 39, 356-379.	1.2	7
7	The asymptotic size and power of the augmented Dickeyâ€“Fuller test for a unit root. Econometric Reviews, 2018, 37, 955-973.	1.1	50
8	Sieve bootstrap for functional time series. Annals of Statistics, 2018, 46, .	2.6	19
9	On Local Power Properties of Frequency Domainâ€based Tests for Stationarity. Scandinavian Journal of Statistics, 2016, 43, 664-682.	1.4	7
10	Generalized seasonal tapered block bootstrap. Statistics and Probability Letters, 2016, 115, 27-35.	0.7	5
11	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
12	Inference for the Fourthâ€Order Innovation Cumulant in Linear Time Series. Journal of Time Series Analysis, 2016, 37, 240-266.	1.2	4
13	Tapered Block Bootstrap for Unit Root Testing. Journal of Time Series Econometrics, 2015, 7, .	0.4	2
14	Block Bootstrap Theory for Multivariate Integrated and Cointegrated Processes. Journal of Time Series Analysis, 2015, 36, 416-441.	1.2	5
15	Bootstrapping Locally Stationary Processes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2015, 77, 267-290.	2.2	18
16	A GENERALIZED BLOCK BOOTSTRAP FOR SEASONAL TIME SERIES. Journal of Time Series Analysis, 2014, 35, 89-114.	1.2	40
17	Estimation of the bispectrum for locally stationary processes. Statistics and Probability Letters, 2014, 89, 8-16.	0.7	2
18	Local block bootstrap inference for trending time series. Metrika, 2013, 76, 733-764.	0.8	15

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19	Short-Term Load Forecasting: The Similar Shape Functional Time-Series Predictor. IEEE Transactions on Power Systems, 2013, 28, 3818-3825.	6.5	73
20	The Hybrid Wild Bootstrap for Time Series. Journal of the American Statistical Association, 2012, 107, 1073-1084.	3.1	26
21	Nonlinear spectral density estimation: thresholding the correlogram. Journal of Time Series Analysis, 2012, 33, 386-397.	1.2	12
22	On the range of validity of the autoregressive sieve bootstrap. Annals of Statistics, 2011, 39, .	2.6	94
23	Rejoinder: Bootstrap methods for dependent data: A review. Journal of the Korean Statistical Society, 2011, 40, 393-395.	0.4	5
24	Bootstrap methods for dependent data: A review. Journal of the Korean Statistical Society, 2011, 40, 357-378.	0.4	84
25	Comments on: Subsampling weakly dependent time series and application to extremes. Test, 2011, 20, 497-498.	1.1	0
26	A bootstrap test for time series linearity. Journal of Statistical Planning and Inference, 2010, 140, 3841-3857.	0.6	22
27	Validating Stationarity Assumptions in Time Series Analysis by Rolling Local Periodograms. Journal of the American Statistical Association, 2010, 105, 839-851.	3.1	38
28	Resampling and Subsampling for Financial Time Series. , 2009, , 983-999.		9
29	Frequency Domain Tests of Semiparametric Hypotheses for Locally Stationary Processes. Scandinavian Journal of Statistics, 2009, 36, 800-821.	1.4	15
30	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
31	Bandwidth selection for functional time series prediction. Statistics and Probability Letters, 2009, 79, 733-740.	0.7	19
32	Testing temporal constancy of the spectral structure of a time series. Bernoulli, 2009, 15, .	1.3	42
33	Bootstrapping the Local Periodogram of Locally Stationary Processes. Journal of Time Series Analysis, 2008, 29, 264-299.	1.2	15
34	Simultaneous confidence bands in spectral density estimation. Biometrika, 2008, 95, 381-397.	2.4	5
35	Goodness-of-fit tests for Markovian time series models: Central limit theory and bootstrap approximations. Bernoulli, 2008, 14, .	1.3	19
36	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

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37	Unit root testing via the stationary bootstrap. Journal of Econometrics, 2006, 133, 601-638.	6.5	57
38	Bootstrap hypothesis testing in regression models. Statistics and Probability Letters, 2005, 74, 356-365.	0.7	26
39	Testing the Fit of a Vector Autoregressive Moving Average Model. Journal of Time Series Analysis, 2005, 26, 543-568.	1.2	17
40	Bootstrapping Unit Root Tests for Autoregressive Time Series. Journal of the American Statistical Association, 2005, 100, 545-553.	3.1	33
41	Residual-Based Block Bootstrap for Unit Root Testing. Econometrica, 2003, 71, 813-855.	4.2	105
42	Autoregressive-aided periodogram bootstrap for timeseries. Annals of Statistics, 2003, 31, 1923.	2.6	43
43	Locally Stationary Processes and the Local Block Bootstrap. , 2003, , 437-444.		15
44	Local block bootstrap. Comptes Rendus Mathematique, 2002, 335, 959-962.	0.3	40
45	The local bootstrap for Markov processes. Journal of Statistical Planning and Inference, 2002, 108, 301-328.	0.6	61
46	The tapered block bootstrap for general statistics from stationary sequences. Econometrics Journal, 2002, 5, 131-148.	2.3	34
47	Frequency Domain Bootstrap for Time Series. , 2002, , 365-381.		26
48	A MARKOVIAN LOCAL RESAMPLING SCHEME FOR NONPARAMETRIC ESTIMATORS IN TIME SERIES ANALYSIS. Econometric Theory, 2001, 17, 540-566.	0.7	32
49	Spectral Density Based Goodness-of-Fit Tests for Time Series Models. Scandinavian Journal of Statistics, 2000, 27, 143-176.	1.4	69
50	The Local Bootstrap for Kernel Estimators under General Dependence Conditions. Annals of the Institute of Statistical Mathematics, 2000, 52, 139-159.	0.8	48
51	Large-sample inference in the general AR(1) model. Test, 2000, 9, 487-509.	1.1	3
52	The Local Bootstrap for Periodogram Statistics. Journal of Time Series Analysis, 1999, 20, 193-222.	1.2	42
53	Bootstrapping Autoregressive and Moving Average Parameter Estimates of Infinite Order Vector Autoregressive Processes. Journal of Multivariate Analysis, 1996, 57, 277-296.	1.0	55
54	Bootstrapping periodogram and cross periodogram statistics of vector autoregressive moving average models. Statistics and Probability Letters, 1996, 27, 385-391.	0.7	0

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55	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
56	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
57	ON VECTOR AUTOCORRELATIONS AND GENERALIZED SECOND-ORDER FUNCTIONS FOR TIME SERIES. Journal of Time Series Analysis, 1994, 15, 325-334.	1.2	1
58	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
59	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