

LIST OF PUBLICATIONS

BOOKS

1. J.-P. Kreiss and E. Paparoditis, 'Bootstrap for Time Series: Theory and Applications', *Springer-Verlag, New York*, To appear.

JOURNAL PAPERS

69. Rademacher, D., Kreiss, J.-P. and E. Paparoditis (2023) 'Asymptotic Normality of Spectral Means of Hilbert Space Valued Random Processes', *Submitted*.
68. Zhang, Y., E. Paparoditis and D. N. Politis (2023) 'Simultaneous Statistical Inference for Second Order Parameters of Time Series Under Weak Conditions', *Submitted*.
67. J. Krampe and E. Paparoditis (2022) 'Frequency Domain Statistical Inference for High-Dimensional Time Series', *submitted*.
66. E. Paparoditis and H. L. Shang (2022) 'Bootstrap Prediction Bands for Functional Time Series', *Journal of the American Statistical Association*, 118, 972-986. Correction: *JASA*, 2023, 118, p. 2212.
65. M. Meyer and E. Paparoditis (2023) 'A Frequency Domain Bootstrap for General Multivariate Stationary Processes', *Bernoulli*, 29, 2367-2391.
64. J.-P. Kreiss and E. Paparoditis (2023) 'Bootstrapping Whittle Estimators', *Biometrika*, 110, 499-518.
63. J. Krampe, E. Paparoditis and C. Trenkler (2023) 'Structural Inference in Sparse High-Dimensional Vector Autoregressions', *Journal of Econometrics*, 234, 276-300.
62. A. Leucht, E. Paparoditis, D. Rademacher and T. Sapatinas (2022) 'Bootstrap Based Testing of Equality of Spectral Density Operators for Functional Processes', *Journal of Multivariate Analysis*, 189, Paper No 104889.
61. J. Krampe and E. Paparoditis (2021) 'Sparsity Concepts and Estimation Procedures for High Dimensional Vector Autoregressive Models', *Journal of Time Series Analysis, Special Issue in Honor of Murray Rosenblatt*, 42, 554-579.
60. J. Krampe, J.-P. Kreiss and E. Paparoditis (2021) 'Bootstrap Based Inference for Sparse High-Dimensional Time Series Models', *Bernoulli*, 21, 1441-1466.
59. M. Meyer, E. Paparoditis and J. P. Kreiss (2018) 'Extending the Validity of Frequency Domain Bootstrap Methods to General Stationary Processes', *Annals of Statistics*, 48, 2404-2427.
58. D. Pilavakis, E. Paparoditis and T. Sapatinas (2020) 'Testing Equality of Autocovariance Operators for Functional Time Series', *Journal of Time Series Analysis*, 41, 571-589.
57. D. Pilavakis, E. Paparoditis and T. Sapatinas (2019) 'Moving Block and Tapered Block Bootstrap for Functional Time Series with an Application to the K-Sample Mean Problem', *Bernoulli*, 25, 3496-3526.

56. E. Paparoditis (2018) ‘Sieve Bootstrap for Functional Time Series’, *Annals of Statistics*, 46, 3510-3538.
55. J. Krampe, J. P. Kreiss and E. Paparoditis (2018) ‘Estimated Wold Representation and Spectral Density Driven Bootstrap for Time Series’, *Journal of the Royal Statistical Society, Series B*, 80, 703-726.
54. M. Fragkeskou and E. Paparoditis (2018) ‘Extending the Range of Validity of the Autoregressive (Sieve) Bootstrap’, *Journal of Time Series Analysis, Special Issue in Honor of Emanuel Parzen*, 39, 356-379.
53. E. Paparoditis and D. N. Politis (2018) ‘The Asymptotic Size and Power of the Augmented Dickey-Fuller Test for a Unit Root’, *Econometric Reviews*, 37, 955-973.
52. T. Niebuhr, J. P. Kreiss and E. Paparoditis (2017) ‘Some Properties of the Autoregressive-Aided Block Bootstrap’, *Electronic Journal of Statistics*, 11, 725-751.
51. E. Paparoditis and T. Sapatinas ‘Bootstrap Based Testing for Functional Data’, 2016, *Biometrika*, 103, 727-733.
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49. M. Fragkeskou and E. Paparoditis ‘Inference for the Fourth Order Innovation Cumulant in Linear Time Series’, 2016, *Journal of Time Series Analysis*, 37, 240-266.
48. E. Paparoditis and D. N. Politis, ‘On the Behavior of Nonparametric Density and Spectral Density Estimators at Zero Points of their Support’, 2016, *Journal of Time Series Analysis*, 37, 182-194.
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41. E. Paparoditis and T. Sapatinas ‘Short Term Load Forecasting: The Similar Shape Functional Time Series Predictor’, 2013, *IEEE Transactions on Power Systems*, vol. 28, Issue 4, 3818-3825.
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21. E. Paparoditis and D. N. Politis, 'Bootstrapping Unit Root Tests for Autoregressive Time Series', *Journal of the American Statistical Association*, vol. 100, 2005, pp. 545-553.
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12. M. H. Neumann and E. Paparoditis, 'On Bootstrapping L_2 -Type Statistics in Density Testing', *Statistics and Probability Letters*, vol. 50, 2000, pp. 137-147.
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1. E. Paparoditis, B. Streitberg 'Order Identification Statistics in Stationary Autoregressive Moving Average Models: Vector Autocorrelations and the Bootstrap', *Journal of Time Series Analysis*, vol. 13, 1991, pp. 415-435.

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7. E. Paparoditis 'Nonparametric Functional Time Series Prediction', in *Recent Advances in Functional Data Analysis and Related Topics*, Edited by F. Ferraty, 2011, Physica-Verlag: Berlin, pp. 251-254.
6. E. Paparoditis and D. N. Politis, 'Resampling and Subsampling for Financial Time Series', in *Handbook of Financial Time Series*, Edited by T. G. Andersen, R. A. Davis, J.-P. Kreiss and T. Mikosch, 2009, Springer-Verlag: New York, pp. 983-999.
5. A. Dowla, E. Paparoditis and D. N. Politis, 'Locally Stationary Processes and the Local Bootstrap', in *Recent Advances and Trends in Nonparametric Statistics*, Edited by M. G. Akritas and D. N. Politis, 2003, Elsevier: Amsterdam, pp. 437-445.
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1. D. N. Politis, E. Paparoditis and J. P. Romano, 'Resampling Marked Point Processes', in *Multivariate Analysis, Design of Experiments and Survey Sampling*, Edited by S. Ghosh, 1999, Marcell Dekker, Inc., pp. 163-185.

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3. E. Paparoditis and H. L. Shang ‘A Sieve Bootstrap Method that Incorporates Model Uncertainty for Constructing Prediction Intervals for Functional Time Series’, in *ISNPS 2018 Conference Proceedings*, Lecture Notes, Springer-Verlag, 2019, To appear.
2. E. Paparoditis and D. N. Politis ‘The Backward Local Bootstrap for Conditional predictive Inference in Nonlinear Time Series’, in *4th Hellenic-European Conference on Computer Mathematics and its Applications (HERCMA '98)*, E. A. Lipitakis (Ed.), Lea Publishing, Athens, Greece, 1998, pp. 467-470.
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RESEARCH MONOGRAPHS

1. E. Paparoditis, ‘Vector Autocorrelations of Stochastic Processes and the Identification of Autoregressive Moving Average Models’, 1990, (in German). Physica-Verlag: Heidelberg.

BOOK REVIEWS

1. ‘Stochastic Models for Time Series’ by P. Doukhan. *Journal of Time Series Analysis*, to appear.
2. ‘Resampling Methods for Dependent Data’ by S. N. Lahiri. *Sankhyā, Series A*, 2003. To appear.
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