

## LIST OF PUBLICATIONS

### JOURNAL PAPERS

57. D. Pilavakis, E. Paparoditis and T. Sapatinas (2017) ‘Moving Block and Tapered Block Bootstrap for Functional Time Series with an Application to the K-Sample Mean Problem’, *submitted*.
56. J. Krampe, J. P. Kreiss and E. Paparoditis (2016) ‘Estimated Wold Representation and Spectral Density Driven Bootstrap for Time Series’, *Journal of the Royal Statistical Society, Series B*, to appear.
55. E. Paparoditis (2016) ‘Sieve Bootstrap for Functional Time Series’, *Annals of Statistics*, to appear.
54. M. Fragkeskou and E. Paparoditis (2017) ‘Extending the Range of Validity of the Autoregressive (Sieve) Bootstrap’, *Journal of Time Series Analysis, Special Issue in Honor of Emanuel Parzen*, to appear.
53. E. Paparoditis and D. N. Politis ‘The Asymptotic Size and Power of the Augmented Dickey-Fuller Test for a Unit Root’, 2014, *Econometric Reviews*, to appear.
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.
50. E. Paparoditis and P. Preuss, ‘Local Power Properties of Frequency Domain Based Tests for Stationarity’, 2016, *Scandinavian Journal of Statistics*, 43, 664-682.
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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44. J. Krampe, J. P. Kreiss and E. Paparoditis ‘Hybrid Wild Bootstrap for Nonparametric Trend Estimation in Locally Stationary Time Series’, 2015, *Statistics and Probability Letters*, vol. 101, 54-63.
43. J.-P. Kreiss and E. Paparoditis, ‘Bootstrapping Locally Stationary Processes’, 2015, *Journal of the Royal Statistical Society, Series B*, vol. 77, 267-290.
42. E. Paparoditis and P. Preuss ‘Estimation of the Bispectrum of a Locally Stationary Process’, 2014,

*Statistics and Probability Letters*, vol. 89, 8-16.

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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39. A. Dowla, E. Paparoditis and D. N. Politis, ‘Local block bootstrap inference for trending time series’, 2012, *Metrika*, 1-32.

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37. E. Paparoditis and D. N. Politis, ‘Nonlinear Spectral Density Estimation: thresholding the correlogram’, 2012, *Journal of Time Series Analysis*, vol. 33, 386-397.

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35. J.-P. Kreiss, E. Paparoditis and D. N. Politis, ‘On the Range of Validity of the Autoregressive Sieve Bootstrap’, 2010, *Annals of Statistics*, vol. 39, 2103-2130.

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29. A. Antoniadis, E. Paparoditis and T. Sapatinas, ‘Bandwidth selection for functional time series prediction’, *Statistics and Probability Letters*, vol 79, 2009, 733-740.

28. M. H. Neumann and E. Paparoditis, ‘Simultaneous Confidence Bands in Spectral Density Estimation’, *Biometrika*, vol 95, 2008, 381-397.

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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.

## BOOK CONTRIBUTIONS

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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.

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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.

## REFEREED CONFERENCE PROCEEDINGS

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1. E. Paparoditis, ‘Bootstrapping Some Statistics Useful in Identifying ARMA Models’, in *Bootstrapping and Related Techniques*, (K.-H. Jöckel, G. Rothe and W. Sendler, eds.), 1992, Lecture Notes in Economics and Mathematical Systems, No. 376, Springer-Verlag: Berlin, pp. 115-119.

## RESEARCH MONOGRAPHS

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

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