

List of publications of Marie Hušková 1996-2017

1996

- Estimation of a change in linear models, *Statistics and Probability Letters* 26, 1996, 13–24
- Tests and estimators for change point problem based on M-statistics, *Statistics and Decision* 14, 1996, 115–136
- Tests and estimators for epidemic alternatives (joint work with J. Antoch), *Tatra Mountains Publications* 7, 1996, 311–329
- Estimators and tests for change in variance (joint work with E. Gombay and L. Horváth), *Statistics and Decisions* 14, 1996, 145–159
- Estimators for time of change in linear models (joint works with L. Horváth and M. Serbinowska), *Statistics* 29, 1996, 109–130

1997

- Limit theorems for rank statistics, *Statistics and Probability Letters* 32, 1997, 45–55
- Limit theorems for M-processes via rank statistics processes, in *Combinatorial Methods with Applications to Probability and Statistics*, ed. N. Balakrishnan, Birkhäuser ch. 32, 1997, 521–534
- On estimating the yield and volatility curves (joint work with Dupačová J., Abaffy J., Bertocchi M.), *Kybernetika* 33, 1997, 659–673
- Effect of dependency on statistics for determination of change (joint work with J. Antoch and Z. Prášková), *J. Statist. Planning and Inference* 60, 1997, 291–310

1998

- Multivariate rank statistics processes and change point analysis, in *Applied Statistical Science*, III, NX, 1998, 83–96
- Rank based estimators of the change-point, joint paper with E. Gombay, *Journal of Statistical Planning and Inference* 67, 1998, 137–154
- Sequential tests based on rank regression scores, *Sequential Analysis* 17, 1998, 115–122
- Estimators in location models with gradual changes, *CMUC* 39, 1998, 147–157
- L_1 - test procedures for detection of change, Section in *L_1 -Statistical Procedures and Related Topics*, ed. Y. Dodge, *Lecture Notes of IMS* vol. 31, 1998, 57–70
- Remarks on procedures for gradual changes, *Asymptotic Methods in Statistics*, ed. B. Szyszkowicz, Elsevier 1998, 577–584

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- Gradual changes versus abrupt changes, *JSPI* 76, 1999, 109–125

- Kernel type estimators for gradual changes, joint paper with L.Horváth, in Colloquium on Limit Theorems in Probability and Statistics, Balaton, 1999
- Estimators of changes (joint work with J. Antoch), in Asymptotics, Nonparametrics and Time Series, chapter 15, Statist. Textbook Monogr., 158, Marcel Dekker, New York, 1999, 533–577

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- Some invariant tests for detection of structural changes, *Kybernetika* 36, 2000, 401–414
- Bayesian type estimators of change points, *JSPI* 91, 2000, 195–208, jointly with J. Antoch
- Bayesian like R- and M-estimators of change points. International Conference on Statistical Inference (Łagów, 1998), jointly with Antoch *Discuss. Math. Probab. Stat.* 20 (2000), no. 1, 115–133
- Limit theorems for kernel-type estimators for the time of change, *JSPI*, 89, 2000, 25–56
- On the crossroads of resampling plans: Bootstrapping elementary symmetric polynomials (joint work with van Es and Helmers), *Statistica Neerlandica*, 2000, vol. 54, 100–110
- Limit theorems for a class of tests of gradual changes, *JSPI* 89, 2000, 57–77 (joint work with J. Steinebach)
- Bayesian like R- and M- estimators of change points (joint work with J. Antoch), *Discussiones Mathematicae*, 20, 2000, 114–134

2001

- M-estimators of structural changes in regression models (joint work with J. Antoch), *Tatra Mt. Math Publ.*, 2001, 197–208
- Permutation tests for multiple changes (joint work with A. Slabý), *Kybernetika Praha* 37, 2001, č. 5, 37–46
- A note on estimators of gradual changes. In *Festschrift for van Zwet*, eds. M. de Gunst, C. Klaassen, A. van der Vaart, *IMS Lecture Notes*, vol. 36, 2001, 345–358
- Permutation tests in change point analysis. *Statistics and Probability Letters*, 53, 33–46, 2001, joint work with J. Antoch
- Permutation tests for multiple changes, *Kybernetika* 37, 605–622, 2001 (joint work with A. Slabý)
- Some invariant test procedures for detection of structural changes; behavior under alternatives. *Kybernetika* 37, 2001, 669–684
- A note on estimators of gradual changes, *IMS Lecture Notes*, 2001, 345–358

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- Some simple unconditional and conditional tests for testing tumor onset times (joint work with G. Neuhaus), *Statistics and Decisions* 20, 2002, 137–151
- Asymptotic tests for gradual changes (joint work with J. Steinebach), *Statistics and Decisions* 20, 2002, 137–151
- M-estimators of structural changes in regression models, *Tatra Mt. Math. Publ.*, 2002, č. 1, 197–208
- M -tests for detection of structural changes in regression, In: *Statistical data Analysis Based on the L_1 -Norm and Related Methods*, ed. Y. Dodge, Birkhäuser, Basel 2002, 213–229, jointly with J. Picek.
- Off-line statistical process control, In: *Multivariate Total Quality Control*, N.C. Lauro et al. eds., Physica-Verlag, Heidelberg, 2002, 1–86, jointly with Antoch J. and Jarušková D.

2003

- Detection of structural changes in regression. *Tatra Mountains Mathematical Publications* 26, 2003, 201–216, jointly with J. Antoch
- A nonparametric model for analysis of the EURO bond market. *Journal of Economic Dynamics & Control*, vol.27, 2003, 1113–1131, jointly with J. Abaffy, M. Bertocchi, J. Dupačová, R. Giacometti, and V. Moriggia
- Serial rank statistics for detection of changes. *Statistics and Probability Letters* 61, 2003, 199–213

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- Applications of permutations to the simulations of critical values, *J. Nonparametric Statistics*, vol.16, 197–216, 2004, special issue: *International Conference on Recent Trends and Directions in Nonparametric Statistics*, (M. Akritas a Dimitris Politis, eds.), jointly with I. Berkes, L. Horváth and J. Steinebach
- Weak invariance principles for regression rank statistics, *Sequential Analysis* vol. 23, 121–140, 2004
- Monitoring changes in linear models, *J. of Statistical Planning and Inference* 126, 2004, 225–251, jointly with Horváth L., Kokoszka P. and Steinebach, J.
- Permutation principle and bootstrap in change point analysis, in *Asymptotic Methods in Stochastics*, *Fields Institute Communications* 44, 2004, 273–291
- Some remarks on permutation type tests in linear models in *Regression Models*, *Discussiones Mathematicae, Probability and Statistics* 24, 2004, 151–181, jointly with J. Picek
- Performance of control charts for specific alternative hypotheses, jointly with Di Bucchianico, P. Klasterecky, van Zwet, W.R., *Proceedings of COMPSTAT 2004*, Antoch J. ed., Physica-Verlag/Springer, Heidelberg, 903–910

- Bayesian like procedures for detection of changes, jointly with S.Meintanis, Proceedings of COMPSTAT 2004, ed. J. Antoch, Physica-Verlag/Springer, Heidelberg, 2004, 1221–1228
- Change point analysis for censored data, joint work with G. Neuhaus, JSPI 126, 2004, 207–223
- Remarks on nonparametric test procedures in change point analysis, in proceedings of the Meeting of the Greek Statistical Society, 2004, 33–41
2005
- Testing for changes using permutations of U -statistics, J. Statistical Planning and Inference 128, 2005, pp. 351–371, jointly with L. Horváth
- Monitoring jump changes in linear models, Journal of Statistical Research, 39, 2005, 59–78, jointly with A. Koubková
- Bootstrap in detection of changes in linear regression, Sankhya 67, 2005, 200–226, jointly with J. Picek
2006
- Change point analysis based on empirical characteristic functions. Metrika, 2006, 63, 145–168, jointly with S. Meintanis
- Sequential Analysis 25, 2006, 421–436, jointly with S. Meintanis
- Change-point monitoring in linear models with conditionally heteroscedastic errors. Journal of Econometrics, 9, 2006, 373–403, joint work with A. Aue, L. Horváth and P. Kokoszka
- Sequential procedures for detection of changes in autoregressive sequences, Proceedings of Prague Stochastics, 2006, jointly with A. Koubková, 437–447.
- Change in the mean versus random walk: a simulation study. Mathematical Methods in Economics, 2006, 263–268, jointly with M. Marušiaková
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- Tests for continuity of regression function, JSPI 137, 2007, 753–777, joint work with J. Antoch and G. Gregoire
- On detection of changes in autoregressive time series I. Asymptotics. 19 JSPI 137, 2007, 1243–1259, jointly with Z. Prášková and J. Steinebach.
- Ratio tests for change point detection, IMS Festschrift for P.K. Sen (eds. N. Balakrishnan, E.A. Peña a M.J. Silvapulle), 2007, 293–304, jointly with L. Horváth and S. Horváth
- Ratio type test statistics for detection of changes in time series, Bulletin of ISI, 2007, č. 1, 967–981
- Omnibus tests for the error distribution in the linear regression model (joint work with S. Meintanis), Statistics 451, 2007, 363–375
- Někteřé postupy pro detekci změn, Sbornik prednasek, Analyza dat 2007/II, Bohdanec , ed. K.Kupka, 9–16.

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- On detection of changes in autoregressive time series II: Resampling procedures (joint work with C. Kirch, Z. Prášková and J. Steinebach), *Journal of Statistical Planning and Inference* 138, 2008, 1697–1721
- Data driven rank test for detection of changes (joint work with J. Antoch, A. Janic and T. Ledwina), *Metrika* 68, 2008, 01–15
- Tests for multivariate two-sample and K-sample problem based on empirical characteristic function (joint work with S. Meintanis), *Journal of Nonparametric Methods*, 20, 2008, 263–277
- Testing for changes in polynomial regression (joint work with A. Aue and L. Horváth), *Bernoulli* 14, 2008, 637–660
- Testing procedures based on empirical characteristic functions I: Goodness of fit, testing for symmetry and independence (joint work with S. Meintanis), *Tatra Mountains Publications*, vol.39, 2008, 225–234
- TESTING PROCEDURES BASED ON EMPIRICAL CHARACTERISTIC FUNCTIONS II: K-SAMPLE PROBLEM, CHANGE POINT PROBLEM, (joint work with S. Meintanis), *Tatra Mountains Publications*, vol.39, 2008, 235–244
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- Extreme value theory for stochastic integrals of Legendre polynomials (joint work with A. Aue and L. Horváth), *JMVA*, 2009, vol.100, 1024–1043.
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- DATA DRIVEN RANK STATISTICS IN CHANGE POINT ANALYSIS, jointly with J. Antoch, *Mathematica Slovaca* 2009, vol.59, 545 – 564.
- Goodness of tests for parametric regression models based on empirical characteristic functions, jointly with S. Meintanis, *Kybernetika*, 2009, vol.45, 960 – 971.

2010

- Testing the stability of the functional autoregressive process , Jointly with L.Horváth and P.Kokoszka, *JMVA* 2010, vol.101, 352 – 367.
- Tests for the error distribution in non-parametric possibly heteroscedastic regression models (joint work with S. Meintanis), *TEST*, 2010, vol.19, 92–112.
- A note on studentized confidence intervals for the change-point, jointly with C. Kirch, *Comput. Statist.* 2010, vol. 25, 269 – 289.

- Simple sequential procedures for change in distribution, joint work with O. Chochola, In: Nonparametric and Robustness in Modern Statistical Inference and Time Series Analysis: A Festschrift in honor for Jana Jurečková, eds. J. Antoch, Hušková and P.K. Sen, IMS Collection, vol.7, 2010, 95–104 .
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- Tests for independence in non-parametric heteroscedastic regression models, jointly with Z. Hlávka and S. Meintanis, JMVA 102, 2011, 816–827
- Sequential stability procedures for functional data setups. Jointly with Aue, Hoermann, Horváth, In Recent Advances in Functional Data Analysis and Related Topics, ed. F. Ferraty, Physica Verlag, 33–40

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- Bootstrapping sequential change-point tests for linear regression, jointly with C. Kirch, Metrika 75, 2012, 673–708.
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- M-procedures for detection of changes for dependent observations, joint paper with M. Marušiaková, Communications in Statistics-Simulation and Computation 41, 2012, 1032–1050.
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- SEQUENTIAL TESTING FOR THE STABILITY OF HIGH FREQUENCY PORTFOLIO BETAS, jointly with A. Aue, S. Hoermann, L. Horváth and J.G. Steinebach, Econometric Theory 28, 2012, 804–837.
- Change-point a detection in panel data, jointly with Horváth, Journal of Time Series Analysis 33, 2012, 631–648
- Monitoring changes in the error distribution of autoregressive models based on Fourier methods, jointly with Z. Hlávka, C. Kirch and M. Meintanis, TEST Volume 21, 2012, 605–634
- Nonparametric sequential monitoring. Jointly with Z. Hlávka. Sequential Analysis 31, 2012, 278–296.

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- Delay time in monitoring jump changes in linear models, joint work with Černíková, Prášková, Steinebach, Statistics 47, (2013), 1–25.
- Robust monitoring of CAPM portfolio betas, jointly with Chochola, Prášková and Steinebach, J. Multivariate Analysis 118, (2013), 374–395

- Darling-Erdős results for change-point detection in panel data, jointly with Horváth and Chan J., *Journal of Statistical Planning and Inference* 143, (2013), 955–970.
- Test of independence for functional data, jointly with L.Horváth and G. Rice, *JMVA* 117, (2013), 100–119.
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- Comments on: Extensions of some classical methods in change point analysis, jointly with Z. Prášková, *TEST* 23, 2014, 265–269.
- Change point detection in panel data, jointly with Horváth, *Contributions in infinite-dimensional statistics and related topics*, eds. E.G. Bongiorno, A. Goia, E. Salinelli, P. View, ISBN 978-88-7488-763-7, published by Societa Editrice Esculapio, Bologna, 2014, pp. 155 – 160.
- Robust monitoring of CAPM portfolio betas II. *J. Multivariate Anal.* 132 (2014), 58–81 (jointly with Chochola, Prášková, Steinebach)

2015

- Detection of changes in INAR models. *Stochastic models, statistics and their applications*, 11–18, Springer Proc. Math. Stat., 122, Springer. (jointly with Hudecová, Meintanis)
- Tests for time series of counts based on the probability-generating function. *Statistics* 49 (2015), no. 2, 316–337 (jointly with Hudecová, Meintanis).

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- Change detection in INARCH time series of counts (jointly with Hudecová, Meintanis), *Springer Proceedings in Mathematics, Nonparametric Statistics*, eds. R. Cao, W. Mantega, J. Romo, pp. 47 – 58
- Comments: A review of testing procedures based on the empirical characteristic function by Simos G. Meintanis, *South African Statist. J.* (2016) 50, 17 – 22

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- Fourier-type tests involving martingale difference processes, jointly with Hlávka, Kirch and Meintanis, *Econometric Reviews*, 36, 468 –492

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- Discontinuities in Robust Nonparametric Regression with α -mixing Dependence, *J. Nonparametr. Stat.* 29 (2017), 447 – 475.
- Two-sample gradual change analysis, with Z. Hlávka , *REVSTAT*, vol. 15(2017),355–372
- Change point detection with multivariate observations based on characteristic functions, with Z. Hlávka and S. Meintanis, accepted for publication in *From Statistics to Mathematical Finance, Festschrift in Honour of Winfried Stute*, Eds. : D. Ferger, W. G. Manteiga, T. Schmidt • J.-L. Wang, Springer Verlag DOI 10.1007/978-3-319-50986-0-14 (2017),273–290.
- Tests for Structural Changes in Time Series of Counts, with Hudecová and S. Meintanis, *Journal of Scandinavian Statisticians*, on-line, doi: 10.1111/sjos.12278, vol. 44, 2017, 843–865

Accepted for publication

- Testing the adequacy of semiparametric transformation models, with S.G. Meintanis, J. Allison, accepted for publication in *TEST* (2017), doi:10.1007/s11749-017-0544-4

Submitted

- Structural breaks in panel data: large number of panels and short length time series, with J. Antoch, J. Hanousek, L. Horváth, M. Wang, submitted (2017), in *DISCUSSION PAPER SERIES*, Financial Economics: 6011-1488545005
- Specification testing in nonparametric AR-ARCH models with N. Neumeyer, T. Niebuhr, L. Selk, in revision for the *Scand.Stat. J.* (2017)
- Two-sample tests for multivariate functional data Marie Huskova, Qing Jiang, Simos G. Meintanis, Lixing Zhu (2017)