

**JANA JUREČKOVÁ,  
LIST OF PUBLICATIONS**

Research ID B-2768-2008

*Web of Sciences:*  
***h-index 12, 721 citations***

*Google Scholar: h-index 23, 2796 citations*

**Monographs and textbooks:**

1. (1979) J. Jurečková (Editor): "*Contributions to Statistics: Jaroslav Hájek Memorial Volume.*" Reidel, Dordrecht and Academia, Prague.
2. (1983) J. Jurečková: "Robuste statistische Methoden in linearen Modellen."  
In: K.M.S.Humak: *Statistische Methoden der Modellbildung II*, 195-155 (Chapter 2). Akademie-Verlag, Berlin.  
English translation (1989): "*Nonlinear Regression, Functional Relations and Robust Methods*" (H. Bunke and O. Bunke, eds.), pp.104-208 (Chapter 2).  
J.Wiley, New York, ISBN 0 471 91239 5.
3. (1996) J. Jurečková and P. K. Sen: "*Robust Statistical Inference: Asymptotics and Interrelations.*" J. Wiley, New York, ISBN 0-471-82221-3.
4. (2000) Y. Dodge and J. Jurečková: *Adaptive Regression*. Springer-Verlag, New York, ISBN 0-387-98965-X.
5. (2001) J. Jurečková: "*Robust Statistical Methods*" (textbook, in Czech). Karolinum, Publishing House of Charles University in Prague, ISBN 80-246-0259-8.
6. (2006) J. Jurečková and J. Picek: "*Robust Statistical Methods with R*". Chapman & Hall/CRC ISBN 1-58488-452-1.
7. (2013) J. Jurečková, P. K. Sen and J. Picek: "*Methodological Tools in Robust and Nonparametric Statistics*" Chapman & Hall/CRC Press, Boca Raton, London. ISBN 978-1-4398-4068-9
8. (2019) J. Jurečková, J. Picek and M. Schindler: "*Robust Statistical Methods with R*" Second Edition. CRC Press, Taylor & Francis Group. Boca Raton, FL 33487-2742. ISBN-13: 978-1-1380-3536-2 (Hardback)

**Papers:**

9. (1969) J. Jurečková: "Asymptotic linearity of a rank statistic in regression parameter." *Ann. Math. Statist.* 40, 1889-1900.
10. (1971) J. Jurečková: "Nonparametric estimate of regression coefficients." *Ann. Math. Statist.* 42, 1328-1338.
11. (1971) J. Jurečková: "Asymptotic independence of rank test statistic for testing symmetry on regression." *Sankhya A* 33, 1-18.
12. (1972) J. Jurečková: "An asymptotic theorem of nonparametrics." *Coll. Math. Soc. J.Bolyai (Proc. 9th European Meeting of Statisticians)*, pp.373-380.
13. (1973) J. Jurečková: "Almost sure uniform asymptotic linearity of rank statistics in regression parameter." *Trans. 6th Prague Conf. on Inform. Theory, Random Processes and Statist. Decis. Functions*, pp.305-313.
14. (1973) J. Jurečková: "Central limit theorem for Wilcoxon rank statistics process." *Ann. Statist.* 1, 1046-1060.
15. (1973) "Asymptotic behaviour of rank and signed rank statistics from the point of view of applications." *Proc. 1st Prague Symp. on Asympt. Statist.* I, pp.139-155.
16. (1975) J. Jurečková: "Nonparametric estimation and testing linear hypotheses in the linear regression model." *Math. Operationsforsch. Statist.* 6, 269-283.
17. (1975) J. Jurečková: "Asymptotic comparison of maximum likelihood and a rank estimate in simple linear regression model." *Comment. Math. Univ. Carolinae* 16, 87-97.

18. (1975) J. Jurečková, M. L. Puri: "Order of normal approximation of rank statistics distribution." *Ann. Probab.* 3, 526-533.
19. (1977) J. Jurečková: "Asymptotic relations of least-squares estimate and of two robust estimates of regression parameter vector." *Trans. 7th Prague Conf. on Inform. Theory, Random Processes and Statist. Decis. Functions A*, pp.231-237.
20. (1977) J. Jurečková: "Locally optimal estimates of location." *Comment. Math. Univ. Carolinae* 18, 599-610.
21. (1977) J. Jurečková: "Asymptotic relations of M-estimates and R-estimates in linear regression model." *Ann. Statist.* 5, 464-472.
22. (1978) J. Jurečková: "Bounded-length sequential confidence intervals for regression and location parameters." *Proc. 2nd Prague Symp. on Asympt. Statist.* pp.239-250.
23. (1979) J. Jurečková: "Finite-sample comparison of L-estimators of location." *Comment. Math. Univ. Carolinae* 20, 507-518.
24. (1979) J. Jurečková: "Contributions to Statistics. Jaroslav Hájek Memorial Volume." (J. Jurečková, ed.) *Academia, Prague and Reidel, Dordrecht*.
25. (1979) J. Jurečková: "Nuisance medians in rank testing scale." *Contributions to Statistics - J. Hájek Memorial Volume* (ed. J. Jurečková), pp.109-117.
26. (1980) J. Jurečková: "Asymptotic representation of M-estimators of location." *Math. Operationsforsch. Statist., Ser. STATISTICS* 11, 61-73.
27. (1980) J. Jurečková: "Rate of consistency of one-sample tests of location." *J. Statist. Planning Infer.* 4, 249-257.
28. (1980) J. Jurečková: "Robust statistical inference in linear regression model." *Proc. 3rd Intern. Summer School on Probab. and Statistics, Varna 1978*, pp.141-166.
29. (1980) J. Jurečková: "Robust estimation in linear regression model." *Banach Centre Publications* 6, 168-174.
30. (1981) J. Jurečková, P. K. Sen: "Sequential procedures based on M-estimators with discontinuous score functions." *J. Statist. Planning Infer.* 5, 253-266.
31. (1981) J. Jurečková, P.K.Sen: "Invariance principles for some stochastic processes related to M-estimators and their role in sequential statistical inference". *Sankhya A* 43, 190-210.
32. (1981) J. Jurečková: "Tail behavior of location estimators." *Ann. Statist.* 9, 578-585.
33. (1981) M. Hušková, J. Jurečková: "Second order asymptotic relations of M-estimators and R-estimators in two-sample location model." *J. Statist. Planning Infer.* 5, 309-328.
34. (1981) J. Jurečková: "Tail behaviour of location estimators in non-regular cases." *Comment. Math. Univ. Carolinae* 22, 365-375.
35. (1982) J. Jurečková, P.K.Sen: "Simultaneous M-estimator of the common location and scale-ratio in the two-sample problem." *Math. Operationsforsch. Statist., Ser. STATISTICS* 13, 163-169.
36. (1982) J. Jurečková, P.K.Sen: "M-estimators and L-estimators of location: Uniform integrability and asymptotically risk-efficient sequential version." *Comm. Statist. C* 1, 27-56.
37. (1982) J. Jurečková: "Tests of location and criterion of tails." *Coll. Math. Soc. J. Bolyai* 32, 469-478.
38. (1983) J. Jurečková: "Robust estimators of location and regression parameters and their second order asymptotic relations." *Trans. 9th Prague Conf. on Inform. Theory, Random Processes and Statist. Decis. Functions*, pp.19-32. *Academia, Prague*.
39. (1983) J. Jurečková: "Asymptotic behavior of M-estimators of location in non-regular cases." *Statist. & Decisions* 1, 323-340.
40. (1983) J. Jurečková: "Winsorized least-squares estimator and its M-estimator counterpart." *Contributions to Statistics: Essays in Honour of Norman L. Johnson* (ed. P.K.Sen), pp.237-245. *North Holland*.
41. (1983) J. Jurečková: "Trimmed polynomial regression." *Comment. Math. Univ. Carolinae* 24, 597-607.
42. (1983) J. Jurečková: "Robust estimators and their relations." *Acta Univ. Carolinae - Math. et Phys.* 24, 49-59.
43. (1984) J. Jurečková: "Regression and trimmed least squares estimator under a general design." *Kybernetika* 20, 345-357.

44. (1984) J. Jurečková: "Rates of consistency of classical one-sided tests." *Robustness of Statistical Methods and Nonparametric Statist. (D. Rasch and M.L.Tiku, eds.)*, pp.60-62. Deutscher Verlag der Wissenschaften, Berlin.
45. (1984) J. Jurečková and J.Á.Víšek: "Sensitivity of Chow-Robbins procedure to the contamination." *Sequential Analysis* 3, 175-190.
46. (1984) J. Jurečková and P.K.Sen: "On adaptive scale-equivariant M-estimators in linear models." *Statist. & Decisions* 2, Suppl. Issue No 1, 31-46.
47. (1984) K.Behnen, M.Hušková, J. Jurečková and G.Neuhaus: "Two-sample linear rank tests and their Bahadur efficiencies." *Proc. 3rd Prague Symp. on Asympt. Statist.* 1, pp.103-117.
48. (1984) J. Jurečková: "M-, L- and R-estimators." *Handbook of Statistics* Vol. 4 (P.R.Krishnaiah and P.K.Sen, eds.), pp.464-485 (Chapter 21). *Elsevier Sci. Publishers*.
49. (1985) J. Jurečková: "Representation of M-estimators with the second order asymptotic distribution." *Statist. & Decisions* 3, 263-276.
50. (1985) P.Janssen, J. Jurečková and N.Veraverbeke: "Rate of convergence of one- and two-step M-estimators with applications to maximum likelihood and Pitman estimators." *Ann. Statist.* 13, 1222-1229.
51. (1985) J. Jurečková: "Robust estimators of location and their second-order asymptotic relations." *Celebration of Statistics. The ISI Centenary Volume* (A.C.Atkinson and S.E.Fienberg, eds.), 377-392. *Springer-Verlag, New York*.
52. (1985) J.Antoch and J. Jurečková: "Trimmed least squares estimator resistant to leverage points." *Comp. Statist. Quarterly* 4, 329-339.
53. (1985) J. Jurečková: "Sequential confidence intervals based on robust estimators." *Sequential Methods in Statistics. Banach Centre Publications* 16, 309-319.
54. (1985) J. Jurečková: "Tail-behavior of L-estimators and M-estimators." *Proc. 4th Pannonian Symp.* Vol.1, 205-217.
55. (1985) M.Hušková and J. Jurečková: "Asymptotic representation of R-estimators of location." *Proc. 4th Pannonian Symp.* Vol.1, 145-165.
56. (1985) J. Jurečková: "Linear statistical inference based on L-estimators." *Linear Statistical Inference* (T.Calinski and W.Klonecki, eds.), pp.88-98. *Lecture Notes in Statistics* 15, *Springer-Verlag*.
57. (1986) J. Jurečková: "Asymptotic representation of L-estimators and their relations to M-estimators." *Sequential Analysis* 5, 317-338.
58. (1987) J. Jurečková and W.C.M.Kallenberg: "On local inaccuracy rates and asymptotic variances." *Statistics & Decisions* 5, 139-158.
59. (1987) J. Jurečková and P. K. Sen: "A second order asymptotic distributional representation of M-estimators with discontinuous score functions." *Ann. Probab.* 5, 814-823.
60. (1987) J. Jurečková and S.Portnoy: "Asymptotics for one-step M-estimators in regression with application to combining efficiency and high breakdown point." *Comm. Statist. A* 16, 2187-2199.
61. (1987) J. Jurečková and P.K.Sen: "An extension of Billingsley's uniform boundedness theorem to higher dimensional M-processes." *Kybernetika* 23, 382-387.
62. (1988) J. Jurečková, W.C.M.Kallenberg and N.Veraverbeke: "Moderate and Cramér-type deviations theorems for M-estimators." *Statist. Probab. Letters* 6, 191-199.
63. (1988) Y. Dodge and J. Jurečková: "Adaptive combination of least squares and least absolute deviations estimators." *Statist. Analysis Based on  $L_1$ -Norm* (Y.Dodge, ed.), pp.275-284. *North Holland*.
64. (1988) Y. Dodge and J. Jurečková: "Adaptive combination of M-estimator and  $L_1$ -estimator in the linear model." *Optimal Design and Analysis of Experiments* (Y.Dodge, V.V.Fedorov and H.P.Wynn, eds.), pp.167-176. *Elsevier Sci.Publ., Amsterdam*.
65. (1989) J. Jurečková: "Consistency of M-estimators in linear model generated by non-monotone and discontinuous  $\psi$ -functions". *Probab. and Math. Statist.* 10, 1-10.
66. (1989) J. Jurečková and P.K.Sen: "Uniform second order asymptotic linearity of M-estimators in linear models." *Statistics & Decisions* 7, 263-276.
67. (1989) J. Jurečková, A.K.Md.E.Saleh and P.K.Sen: "Regression quantiles and improved L-estimation in linear models." *Probability, Statistics and Design of Experiments* (R.R. Bahadur, ed.), pp.405-418. *Wiley Eastern Ltd., New Delhi*.

68. (1989) J. Jurečková: "Consistency of M-estimators of vector parameters." *Proc. 4th Prague Conf. on Asympt. Statist.* (ed. P. Mandl and M.Hušková), pp.305-312. *Charles University Press, Prague.*
69. (1990) J. Jurečková and A.K.Md.E.Saleh: "Robustified version of Stein's multivariate location estimation." *Statist. and Probab. Letters* 9, 375-380.
70. (1990) J. Jurečková and P.K.Sen: "Effect of the initial estimator on the asymptotic behavior of one-step M-estimator." *Ann. Inst. Statist. Math.* 42, 345-357.
71. (1990) J. Jurečková and A.H.Welsh: "Asymptotic relations between L- and M-estimators in the linear model." *Ann. Inst. Statist. Math.* 42, 671-698.
72. (1990) X.He, J. Jurečková, R.Koenker and S.Portnoy: "Tail behavior of regression estimators and their breakdown points." *Econometrica* 58, 1195-1214.
73. (1991) J. Jurečková: "Confidence sets and intervals". *Handbook of Sequential Analysis* (B.K.Ghosh and P.K.Sen, eds.), pp.269-281 (Chapter 11). *M.Dekker, New York.*
74. (1991) Y.Dodge, J. Jurečková and J.Antoch: "Adaptive combination of least squares and least absolute deviations estimators: Computational aspects." *Comp.Statist.& Data Analysis* 12, 87-100.
75. (1991) Y.Dodge and J. Jurečková: "Flexible L-estimation in the linear model." *Comp. Statist. & Data Analysis* 12, pp.211-220.
76. (1991). J. Jurečková: "Comments to the paper "Nonparametrics: retrospectives and perspectives" by P.K.Sen." *Nonpar. Statist.* 1, 49-50.
77. (1992) J. Jurečková: "Estimation in a linear model based on regression rank scores." *Nonpar. Statist.* 1, 197-203.
78. (1992) C.Gutenbrunner and J. Jurečková: "Regression rank scores and regression quantiles." *Ann. Statist.* 20, 305-330.
79. (1992) J. Jurečková: "Uniform asymptotic linearity of regression rank scores process." *Nonparametric Statistics and Related Topics* (A.K.Md.E.Saleh, ed.), pp.217-228. *Elsevier Sciences Publishers.*
80. (1992) J. Jurečková: "Tests of Kolmogorov-Smirnov type based on regression rank scores." *Trans. 11th Prague Conf. on Inform. Theory, Random Proc.and Statist. Decis. Functions*, Vol.B (J.Á.Víšek, ed.), pp.41-49. *Academia, Prague & Kluwer Acad. Publ.*
81. (1992) Y.Dodge and J. Jurečková: "A class of estimators based on adaptive convex combinations of two estimation procedures." *L<sub>1</sub>-Statist. Analysis and Related Methods* (Y.Dodge, ed.), pp.31-45. *North Holland.*
82. (1993) C.Gutenbrunner, J. Jurečková, R.Koenker and S.Portnoy: "Tests of linear hypotheses based on regression rank scores." *Nonpar. Statist.* 2, 307-331.
83. (1993) J. Jurečková and P.K.Sen: "Asymptotic equivalence of regression rank scores estimators and R-estimators in linear models." *Statistics and Probability: A Raghu Raj Bahadur Festschrift* (J.K.Ghosh, S.K.Mitra, K.R.Parthasarathy and B.L.S.Prakasa Rao, eds.), pp.279-292. *Wiley Eastern Limited Publishers.*
84. (1993) J. Jurečková and P.K.Sen: "Regression rank scores scale statistics and studentization in linear models." *Asymptotic Statistics [Proc. 5th Prague Symp.]* (P.Mandl and M.Hušková, eds.) pp.111-121. *Physica-Verlag, Heidelberg.*
85. (1993) J. Jurečková and X.Milhaud: "Shrinkage of maximum likelihood estimator of multivariate location." *Asymptotic Statistics [Proc. 5th Prague Symp.]* (P.Mandl and M.Hušková, eds.), pp. 303-318. *Physica-Verlag, Heidelberg.*
86. (1994) J. Jurečková and B.Procházka: "Regression quantiles and trimmed least squares estimator in nonlinear regression model." *Nonpar. Statist.* 3, 201-222.
87. (1994) J. Jurečková, R.Koenker and A.H.Welsh: "Adaptive choice of trimming proportions". *Ann. Inst. Statist. Math.* 40, 737-755.
88. (1995) J. Jurečková: "Regression rank scores: Asymptotic linearity and RR-estimators." *Proceedings of MODA 4* (C.P.Kitsos and W.G.Müller, eds.), pp.193-203. *Physica-Verlag, Heidelberg.*
89. (1995) Y.Dodge and J. Jurečková: "Estimation of quantile density function based on regression quantiles." *Statist. Probab. Letters* 23, 73-78.
90. (1995) J. Jurečková: "Affine and scale-equivariant M-estimators in linear model." *Probability and Math. Statist.* 15, 397-407.

91. (1995) J. Jurečková and M. Malý: "The asymptotics for studentized k-step M-estimators of location." *Sequential Analysis* 14(3), 229–245
92. (1995) J. Jurečková: "Trimmed mean and Huber's estimator: Their difference as a goodness-of-fit criterion." *J. of Statistical Science* 29, 31–35.
93. Jureckova J, Sen P.K. Regression rank scores scale statistics and studentization in linear models. *Insurance Mathematics and Economics* (Impact Factor: 1.1). 06/1995; 16(3):268–268.
94. (1997) J. Jurečková (ed.): "Environmental Statistics and Earth Science" *Environmetrics* 7, No. 5 (special issue).
95. (1997) Y. Dodge and J. Jurečková: "Adaptive choice of trimming proportion in trimmed least squares estimation." *Statist. and Probab. Letters* 33, 167–170.
96. (1997) M. Hallin, J. Jurečková, J. Kalvová, J. Picek and T. Zahaf: "Non-parametric tests in AR models with applications to climatic data." *Environmetrics* 8, 651–660.
97. (1997) J. Jurečková and L. B. Klebanov. "Inadmissibility of robust estimators with respect to  $L_1$  norm."  *$L_1$ -Statistical Procedures and Related Topics* (Y. Dodge, ed.). *IMS Lecture Notes - Monographs Series* 31, 71–78.
98. (1997) J. Jurečková and P.K. Sen: "Asymptotic representations and interrelations of robust estimators and their applications." *Handbook of Statistics* 15 (G. S. Maddala and C. R. Rao, eds.), pp. 467–512. *North Holland*.
99. (1998) J. Jurečková: "Characterization and admissibility in invariant models." *Prague Stochastics'98* (M. Hušková, P. Lachout and J. Á. Višek, eds.), pp. 275–278. *JČMF Praha*.
100. (1998) M. Hallin, J. Jurečková and X. Milhaud: "Characterization of error distributions in time series regression models." *Statist. and Probab. Letters* 38, 335–345.
101. (1998) M. Hušková and J. Jurečková: "Jaroslav Hájek and its impact on the theory of rank tests." *Collected Works of Jaroslav Hájek with Commentary* (M. Hušková, R. Beran and V. Dupač, eds.), pp.15–20. *J. Wiley*.
102. (1998) J. Jurečková and L. B. Klebanov: "Trimmed, Bayesian and admissible estimators." *Statist. and Probab. Letters* 42, 47–51.
103. (1998) J. Jurečková and P. K. Sen: "Partially adaptive rank and regression rank scores tests in linear models." *Applied Statistical Science IV* (E. Ahmad, M. Ahsanullah, B. K. Sinha, eds.), pp.1–12.
104. (1998) J. Picek and J. Jurečková: "Application of rank tests for detection of dependence in time series" (in Czech). *ROBUST'98* (J. Antoch and G. Dohnal, eds.), pp. 149–160. *JČMF Praha*.
105. (1999) J. Jurečková: "Equivariant estimators and their asymptotic representations." *Tatra Mountains Mathematical Publications* 17, 1–9.
106. (1999) J. Jurečková: "Regression rank scores tests against heavy-tailed alternatives." *Bernoulli* 5, 659–676.
107. (1999) M. Hallin, J. Jurečková, J. Picek and T. Zahaf: "Nonparametric tests of independence of two autoregressive time series based on autoregression rank scores." *J. Statist. Planning Infer.* 75, 319–330.
108. (1999) M. Hallin and J. Jurečková: "Optimal tests for autoregressive models based on autoregression rank scores." *Ann. Statist.* 27, 1385–1414.
109. (1999) J. Jurečková and X. Milhaud: "Characterization of distributions in invariant models." *J. Statist. Planning Infer.* 75, 353–361.
110. (1999) S. Portnoy and J. Jurečková: "On extreme regression quantiles." *Extremes* 2:3, 227–243.
111. (2000) J. Jurečková: "Tests of tails based on extreme regression quantiles." *Statist. & Probab. Letters* 49, 53–61.
112. (2000) J. Kalvová, J. Jurečková, J. Picek and I. Nemešová: "On the order of autoregressive (AR) model in temperature series." *Meteorologický časopis* 3, 19–23.
113. (2000) J. Jurečková and P. K. Sen: "Goodness-of-fit tests and second order asymptotic relations." *J. Statist. Planning Infer.* 91, 377–397.
114. (2001) J. Jurečková, R. Koenker and S. Portnoy: "Tail behavior of the least squares estimator." *Statist. & Probab. Letters* 55, 377–384.
115. (2001) J. Jurečková and J. Picek: "A class of tests on the tail index." *Extremes* 4:2, 165 – 183.

116. (2001) J. Picek and J. Jurečková: "A class of tests on the tail index using the modified extreme regression quantiles." *ROBUST'2000*, 217–226 (J. Antoch and G. Dohnal, eds.). *Union of Czech Mathematicians and Physicists, Prague*.
117. (2001) J. Jurečková and P. K. Sen: "Asymptotically minimum risk equivariant estimators." *Data Analysis from Statistical Foundations – Festschrift in honour of the 75th birthday of D.A.S. Fraser* (A. K. Md. E. Saleh, ed.), 329–343. *Nova Science Publ., Inc., Huntington, New York*.
118. (2001) J. Jurečková, R. Koenker and S. Portnoy: "Estimation of Pareto index based on extreme regression quantiles." *Prepress #22, Charles University, Department of Probability and Math. Statistics*.
119. (2002) J. Jurečková, J. Picek and P. K. Sen: "A goodness-of-fit test with nuisance parameters: Numerical performance." *J. Statist. Planning Infer.* 102/2, 337–347.
120. (2002) J. Jurečková: " $L_1$  derivatives, score functions and tests." *Statistical Data Analysis Based on the  $L_1$  Norm and Related Methods* (Y. Dodge, ed.), pp. 183–189. Birkhäuser, Basel.
121. (2002) Y. Dodge and J. Jurečková: "Adaptive combinations of tests." *Goodness-of-Fit Tests and Model Validity* (C. Huber-Carol, N. Balakrishnan, M. S. Nikulin and M. Mesbach, eds.), pp. 411–422. Birkhäuser, Boston.
122. (2003) J. Jurečková: "Statistical tests on tail index of a probability distribution" with a discussion. *METRON LXI/2*, 151–190.
123. (2003) J. Jurečková: "Statistical tests for comparison of two data-sets" with a discussion (in Czech). *STATISTIKA* 3, 1–23.
124. (2003) J. Jurečková and X. Milhaud: "Derivative in the mean of a density and statistical applications." *Mathematical Statistics and Applications. Festschrift for Constance van Eeden* (M. Moore, C. Léger, S. Froda, eds.) *IMS Lecture Notes* 42, pp. 217–232.
125. (2003) J. Jurečková, J. Picek and P. K. Sen: "Goodness-of-fit tests with nuisance regression and scale." *Metrika* 58, 235–258.
126. (2003) P. K. Sen, J. Jurečková and J. Picek: "Goodness-of-fit test of Shapiro-Wilk type with nuisance regression and scale." *Austrian J. of Statist.* 32, No 1& 2, 163–177.
127. (2004) J. Jurečková and J. Picek: "Estimates of the tail index based on nonparametric tests." *Statistics for Industry and Technology* (M. Hubert, G. Pison, A. Struyf and S. Van Aelst, eds.), pp. 141–152. Birkhäuser, Basel.
128. (2004) A. Fialová, J. Jurečková and J. Picek: "Estimating Pareto tail index based on sample means." *REVSTAT* 2/1, 75–100.
129. (2005) J. Jurečková and J. Picek: "Two-step regression quantiles." *Sankhya* 67/2, 227–252.
130. (2006) J. Jurečková and P. K. Sen: "Robust multivariate location estimation, admissibility and shrinkage phenomenon." *Statistics & Decisions* 24, 273–290.
131. (2006) J. Jurečková and A.K.Md.E. Saleh: "Rank tests and regression rank scores tests in measurement error models." *KPMS Preprint* 54, Charles University in Prague.
132. (2006) J. Jurečková: "Remark on extreme regression quantile." *Sankhya* 2007/69, Part 1, 87–100.
133. (2007) M. Hallin, J. Jurečková, H. L. Koul: "Serial autoregression rank score statistics". In: *Advances in Statistical Modelling and Inference* (invited paper). *Essays in Honor of Kjell A. Doksum* (Vijay Nair, ed.), pp. 335–362. *World Scientific, Singapore*.
134. (2007) J. Jurečková and J. Picek: "Shapiro-Wilk type test of normality under nuisance regression and scale." *Comp. Statist. & Data Analysis* 51/10, 5184–5191.
135. (2007) J. Jurečková: "Remark on extreme regression quantile." *Sankhya* 69, Part 1, 87–100.
136. (2007) J. Jurečková: "Remark on extreme regression quantile II." *Bull. of the Intern. Statist. Institute, Proceedings of the 56th Session, Section CPM026*.
137. (2008) J. Jurečková: "Regression rank scores in nonlinear models." In: 'Beyond Parametrics in Interdisciplinary Research: Festschrift in honor of Professor Pranab K. Sen' (N. Balakrishnan, E. A. Peña and M. J. Silvapulle, eds.). *Institute of Mathematical Statistics Collections*, Vol. 1, 173–183.
138. (2008) H. Pavlopoulos, J. Picek and J. Jurečková: "Heavy tailed durations of regional rainfall." *Applications of Mathematics* 53, 249–265.
139. (2009) J. Jurečková, J. Kalina, J. Picek and A.K.Md. E. Saleh: "Rank tests of linear hypothesis with measurement errors both in regressors and responses." *KPMS Preprint* 66, Charles University in Prague.

140. (2009) J. Jurečková, H. L. Koul and J. Picek: "Testing the tail index in autoregressive models." *Annals of the Institute of Statistical Mathematics* 61, 579-598.
141. (2009) J. Jurečková and J. Picek: "Minimum risk equivariant estimators in linear regression model." *Statistics & Decisions* 27, 37-59.
142. (2010) J. Jurečková and M. Omelka: "Estimator of the Pareto index based on nonparametric test." *Communications in Statistics - Theory and Methods* 39, 1536-1551.
143. (2010) J. Jurečková, J. Picek and A.K.Md E. Saleh: "Rank tests and regression rank scores tests in measurement error models." *Computational Statistics and Data Analysis* 54, 3108-3120.
144. (2010) J. Jurečková: "Nonparametric regression based on ranks." In: *Encyclopedia of Statistical Science* (M. Lovrić, ed.) Springer.
145. (2010) J. Jurečková: "Adaptive linear regression." In: *Encyclopedia of Statistical Science* (M. Lovrić, ed.) Springer.
146. (2010) J. Jurečková: "Finite sample distribution of regression quantiles." *Statistics & Probability Letters* 80, 1940-1946.
147. (2011) J. Jurečková and J. Picek: "Finite-sample behavior of robust estimators" In: *Recent Researches in Instrumentation, Measurement, Circuits and Systems* (S. Chen, N. Mastorakis, F. Rivas-Echeverria, V. Mladenov, eds.), pp. 15-20. ISBN: 978-960-474-282-0. ISSN: 1792-8575.
148. (2011) J. Jurečková and R. Sabolová: "Finite-sample density and its small sample asymptotic approximation." *Statist. Probab. Letters* 81, 1311-1318.
149. (2012) J. Jurečková and J. Kalina: "Nonparametric multivariate rank tests and their unbiasedness." *Bernoulli* 18(1), 229-251.
150. (2012) J. Jurečková and J. Picek: "Regression quantiles and their two-step modifications." *Statistics & Probability Letters* 83, 1111-1115.
151. (2012) J. Jurečková: "Tail-behavior of estimators and of their one-step versions." *Journal de la Société Française de Statistique*, 153/1, 44-51.
152. (2012) J. Jurečková and M. Hallin. "Equivariant estimation." In: *Encyclopedia of Environmetrics Second Edition*, A.-H. El-Shaarawi and W. Piegorisch (eds). John Wiley & Sons Ltd, Chichester, UK, pp. 2038-2042.
153. (2013) J. Jurečková and R. Navrátil: Rank tests under uncertainty: Regression and local heteroscedasticity. In: *Synergies of Soft Computing and Statistics* (R. Kruse et al., eds.). *Advances in Intelligent Systems and Computing* 190, 255-261. ISSN 2194-5357, Springer-Verlag.
154. (2013) P. K. Sen, J. Jurečková and J. Picek: "Rank tests for corrupted linear models." *Journal of the Indian Statistical Association*, 51/1 (Isha Dewan & Uttara Naik-Nimbalkar, eds.), 201-230.
155. (2014) J. Jurečková and R. Navrátil: "Rank tests in heteroscedastic linear model with nuisance parameters." *Metrika* 77/3, 433-450. (2007) *Springer Proceedings in Mathematics & Statistics* 68, Chapter 12, pp.203-216.
156. (2015) P. K. Sen, J. Jurečková and J. Picek: "Affine equivariant rank-weighted L-estimation of multivariate location." Chapter 18 (pp.307-323) in: K. Nordhausen, S. Taskinen (eds.) *Modern Multivariate and Robust Methods*, Springer International Publishing Switzerland. ISBN 978-3-319-22403-9.
157. (2015) J. Jurečková: "Asymptotic and Finite-Sample Properties in Statistical Estimation." In: *Asymptotic Laws and Methods in Stochastics: A Volume in Honour of Miklos Csörgő*. Eds: Don Dawson, Rafal Kulik, Mohamedou Ould Haye, Barbara Szyszkowicz and Yiqiang Zhao. *Fields Institute Communications* 76, pp. 379-387, Springer. ISBN-10: 1493930753, ISBN-13: 978-1493930753.
158. (2016) J. Jurečková, H. L. Koul, R. Navrátil and J. Picek: "Behavior of R-estimators under Measurement Errors." *Bernoulli* 22/2, 1093-1112.
159. (2016) J. Jurečková: "Averaged extreme regression quantile." *Extremes* 19, 41-49.
160. (2017) J. Jurečková: "Regression quantile and averaged regression quantile processes" In: *Analytical Methods in Statistics*. J. Antoch et al., eds. *Springer Proceedings in Mathematics and Statistics* 193, 53-62.
161. (2018) M. Broniatowski, J. Jurečková and J. Kalina: "Likelihood Ratio Testing Under Measurement Errors." *Entropy* 2018, 20, 966, doi: 10.3390/e20120966.
162. (2019) M. Broniatowski, J. Jurečková, A. Kumar and E. Miranda: "Composite Tests Under Corrupted Data." *Entropy* 2019, 21, 63; doi:10.3390/e21010063

163. (2019) M. Broniatowski, J. Jurečková and A. Keziou: "Uniform minimum risk equivariant estimates for moment condition models". *arXiv:1924.11823v1 [math.ST] 25 Apr 2019*
164. (2020) J. Jurečková, J. Picek and M. Schindler: "Empirical Regression Quantile Processes". *Applications of Mathematics* 3, 257–269.
165. (2020) Yeşim Güney, J. Jureckova and O. Arslan: "Averaged Autoregression Quantiles in Autoregressive Model." In: *Analytical Methods in Statistics*. Eds.: M. Maciak et al. *Springer Proceedings in Mathematics and Statistics*. ISBN 978-3-030-48813-0.