Roch Roy

List of Publications by Year
in descending order

29 papers	727 citations	623734 14 h-index	552781 26 g-index
29 all docs	29 docs citations	29 times ranked	283 citing authors

#	Article	IF	Citations
1	Diagnostic Checking in ARMA Models With Uncorrelated Errors. Journal of the American Statistical Association, 2005, 100, 532-544.	3.1	134
2	Some robust exact results on sample autocorrelations and tests of randomness. Journal of Econometrics, 1985, 29, 257-273.	6.5	93
3	Generalized portmanteau statistics and tests of randomness. Communications in Statistics - Theory and Methods, 1986, 15, 2953-2972.	1.0	79
4	Testing Causality between Two Vectors in Multivariate Autoregressive Moving Average Models. Journal of the American Statistical Association, 1992, 87, 1082-1090.	3.1	76
5	Tests for noncorrelation of two multivariate ARMA time series. Canadian Journal of Statistics, 1997, 25, 233-256.	0.9	37
6	Asymptotic covariance structure of serial correlations in multivariate time series. Biometrika, 1989, 76, 824-827.	2.4	31
7	Simplified conditions for noncausality between vectors in multivariate ARMA models. Journal of Econometrics, 1994, 63, 271-287.	6.5	25
8	Testing Causality Between Two Vectors in Multivariate Autoregressive Moving Average Models. Journal of the American Statistical Association, 1992, 87, 1082.	3.1	24
9	A Generalized Portmanteau Test For Independence Of Two Infinite-Order Vector Autoregressive Series. Journal of Time Series Analysis, 2006, 27, 505-544.	1.2	23
10	Spectral analysis for a random process on the sphere. Annals of the Institute of Statistical Mathematics, 1976, 28, 91-97.	0.8	22
11	Estimation of the Covariance Function of a Homogeneous Process on the Sphere. Annals of Statistics, 1973, 1, .	2.6	18
12	CONSISTENT ESTIMATION OF THE ASYMPTOTIC COVARIANCE STRUCTURE OF MULTIVARIATE SERIAL CORRELATIONS. Journal of Time Series Analysis, 1991, 12, 351-361.	1.2	17
13	On the identification of ARMA echelon-form models. Canadian Journal of Statistics, 1992, 20, 369-386.	0.9	17
14	Tests for non-correlation of two cointegrated ARMA time series. Journal of Time Series Analysis, 2003, 24, 553-577.	1.2	16
15	Identification of Refined ARMA Echelon Form Models for Multivariate Time Series. Journal of Multivariate Analysis, 1996, 56, 207-231.	1.0	14
16	Exact maximum likelihood estimation of structured or unit root multivariate time series models. Computational Statistics and Data Analysis, 2006, 50, 2958-2986.	1.2	14
17	Asymptotic Properties of Weighted Least Squares Estimation in Weak PARMA Models. Journal of Time Series Analysis, 2011, 32, 699-723.	1.2	13
18	On confidence intervals and tests for autocorrelations. Computational Statistics and Data Analysis, 1987, 5, 31-44.	1.2	12

#	Article	IF	Citations
19	Sur un test d'Ã©galitÃ© des autocovariances de deux sÃ©ries chronologiques. Canadian Journal of Statistics, 1984, 12, 333-342.	0.9	10
20	Spectral analysis for a random process on the circle. Journal of Applied Probability, 1972, 9, 745-757.	0.7	8
21	On spectral estimation for a homogeneous random process on the circle. Stochastic Processes and Their Applications, 1976, 4, 107-120.	0.9	7
22	Vector Cross-Correlation in Time Series and Applications. International Statistical Review, 1993, 61, 447.	1.9	7
23	Some exact results on the sample autocovariances of a seasonal ARIMA model. Canadian Journal of Statistics, 1987, 15, 283-291.	0.9	6
24	On the distribution of the residual cross-correlations of infinite order vector autoregressive series and applications. Statistics and Probability Letters, 2006, 76, 58-68.	0.7	6
25	ON THE INVERTIBILITY OF MULTIVARIATE LINEAR PROCESSES. Journal of Time Series Analysis, 1993, 14, 305-316.	1.2	5
26	ROBUST OPTIMAL TESTS FOR CAUSALITY IN MULTIVARIATE TIME SERIES. Econometric Theory, 2008, 24, 948-987.	0.7	5
27	Aggregation and systematic sampling of periodic ARMA processes. Computational Statistics and Data Analysis, 2008, 52, 4287-4304.	1.2	4
28	Distribution asymptotique des autocorrÃ©lations d'un processus saisonnier non stationnaire. Canadian Journal of Statistics, 1989, 17, 399-417.	0.9	3
29	On the behaviour of the sample autocovariances and autocorrelations of a seasonal arima model. Statistics and Probability Letters, 1989, 8, 339-345.	0.7	1