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	Asymptotic Properties of Weighted Least Squares Estimation in Weak PARMA Models. Journal of Time Series Analysis, 2011, 32, 699-723.	1.2	13
2	Aggregation and systematic sampling of periodic ARMA processes. Computational Statistics and Data Analysis, 2008, 52, 4287-4304.	1.2	4
3	ROBUST OPTIMAL TESTS FOR CAUSALITY IN MULTIVARIATE TIME SERIES. Econometric Theory, 2008, 24, 948-987.	0.7	5
4	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
5	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
6	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
7	Diagnostic Checking in ARMA Models With Uncorrelated Errors. Journal of the American Statistical Association, 2005, 100, 532-544.	3.1	134
8	Tests for non-correlation of two cointegrated ARMA time series. Journal of Time Series Analysis, 2003, 24, 553-577.	1.2	16
9	Tests for noncorrelation of two multivariate ARMA time series. Canadian Journal of Statistics, 1997, 25, 233-256.	0.9	37
10	Identification of Refined ARMA Echelon Form Models for Multivariate Time Series. Journal of Multivariate Analysis, 1996, 56, 207-231.	1.0	14
11	Simplified conditions for noncausality between vectors in multivariate ARMA models. Journal of Econometrics, 1994, 63, 271-287.	6.5	25
12	ON THE INVERTIBILITY OF MULTIVARIATE LINEAR PROCESSES. Journal of Time Series Analysis, 1993, 14, 305-316.	1.2	5
13	Vector Cross-Correlation in Time Series and Applications. International Statistical Review, 1993, 61, 447.	1.9	7
14	Testing Causality between Two Vectors in Multivariate Autoregressive Moving Average Models. Journal of the American Statistical Association, 1992, 87, 1082-1090.	3.1	76
15	On the identification of ARMA echelon-form models. Canadian Journal of Statistics, 1992, 20, 369-386.	0.9	17
16	Testing Causality Between Two Vectors in Multivariate Autoregressive Moving Average Models. Journal of the American Statistical Association, 1992, 87, 1082.	3.1	24
17	CONSISTENT ESTIMATION OF THE ASYMPTOTIC COVARIANCE STRUCTURE OF MULTIVARIATE SERIAL CORRELATIONS. Journal of Time Series Analysis, 1991, 12, 351-361.	1.2	17
18	Asymptotic covariance structure of serial correlations in multivariate time series. Biometrika, 1989, 76, 824-827.	2.4	31

#	Article	IF	Citations
19	Distribution asymptotique des autocorrÃ©lations d'un processus saisonnier non stationnaire. Canadian Journal of Statistics, 1989, 17, 399-417.	0.9	3
20	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
21	On confidence intervals and tests for autocorrelations. Computational Statistics and Data Analysis, 1987, 5, 31-44.	1.2	12
22	Some exact results on the sample autocovariances of a seasonal ARIMA model. Canadian Journal of Statistics, 1987, 15, 283-291.	0.9	6
23	Generalized portmanteau statistics and tests of randomness. Communications in Statistics - Theory and Methods, 1986, 15, 2953-2972.	1.0	79
24	Some robust exact results on sample autocorrelations and tests of randomness. Journal of Econometrics, 1985, 29, 257-273.	6.5	93
25	Sur un test d'Ã©galitÃ© des autocovariances de deux sÃ©ries chronologiques. Canadian Journal of Statistics, 1984, 12, 333-342.	0.9	10
26	Spectral analysis for a random process on the sphere. Annals of the Institute of Statistical Mathematics, 1976, 28, 91-97.	0.8	22
27	On spectral estimation for a homogeneous random process on the circle. Stochastic Processes and Their Applications, 1976, 4, 107-120.	0.9	7
28	Estimation of the Covariance Function of a Homogeneous Process on the Sphere. Annals of Statistics, 1973, 1, .	2.6	18
29	Spectral analysis for a random process on the circle. Journal of Applied Probability, 1972, 9, 745-757.	0.7	8