Arnaud Dufays

List of Publications by Year
in descending order

17 papers	172 citations	1684188 5 h-index	1372567 10 g-index
17 all docs	17 docs citations	17 times ranked	110 citing authors

#	Article	IF	Citations
1	Selective Linear Segmentation for Detecting Relevant Parameter Changes. Journal of Financial Econometrics, 2022, 20, 762-805.	1.5	1
2	Sparse changeâ€point VAR models. Journal of Applied Econometrics, 2021, 36, 703.	2.3	2
3	Modeling time-varying parameters using artificial neural networks: a GARCH illustration. Studies in Nonlinear Dynamics and Econometrics, 2021, 25, 311-343.	0.3	1
4	Relevant parameter changes in structural break models. Journal of Econometrics, 2020, 217, 46-78.	6.5	5
5	A New Approach to Volatility Modeling: The Factorial Hidden Markov Volatility Model. Journal of Business and Economic Statistics, 2019, 37, 696-709.	2.9	8
6	Sparse Change-point HAR Models for Realized Variance. Econometric Reviews, 2019, 38, 857-880.	1.1	3
7	Modeling macroeconomic series with regime-switching models characterized by a high-dimensional state space. Economics Letters, 2018, 170, 122-126.	1.9	0
8	Autoregressive Moving Average Infinite Hidden Markov-Switching Models. Journal of Business and Economic Statistics, 2017, 35, 162-182.	2.9	16
9	Evolutionary Sequential Monte Carlo Samplers for Change-Point Models. Econometrics, 2016, 4, 12.	0.9	7
10	Infinite-State Markov-Switching for Dynamic Volatility. Journal of Financial Econometrics, 2016, 14, 418-460.	1.5	17
11	Marginal likelihood for Markov-switching and change-point GARCH models. Journal of Econometrics, 2014, 178, 508-522.	6.5	74
12	A Bayesian method of change-point estimation with recurrent regimes: Application to GARCH models. Journal of Empirical Finance, 2014, 29, 207-229.	1.8	36
13	Evolutionary Sequential Monte Carlo Samplers for Change-Point Models. SSRN Electronic Journal, 0, , .	0.4	0
14	On the Conjugacy of Off-Line and On-Line Sequential Monte Carlo Samplers. SSRN Electronic Journal, 0, , .	0.4	1
15	Sparse Change-Point Har Models for Realized Variance. SSRN Electronic Journal, 0, , .	0.4	0
16	A New Approach to Volatility Modeling: The High-Dimensional Markov Model. SSRN Electronic Journal, 0, , .	0.4	0
17	Frequentist and Bayesian Change-Point Models: A Missing Link. SSRN Electronic Journal, 0, , .	0.4	1