IrÃ¨ne Gijbels

List of Publications by Year
in descending order

		147801	123424
143	4,462	31	61
papers	citations	h-index	g-index

147	147	147	2100
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Generalized Partially Linear Single-Index Models. Journal of the American Statistical Association, 1997, 92, 477-489.	3.1	637
2	Variable Bandwidth and Local Linear Regression Smoothers. Annals of Statistics, 1992, 20, 2008.	2.6	429
3	Dataâ€Driven Bandwidth Selection in Local Polynomial Fitting: Variable Bandwidth and Spatial Adaptation. Journal of the Royal Statistical Society Series B: Methodological, 1995, 57, 371-394.	0.7	172
4	On Estimation of Monotone and Concave Frontier Functions. Journal of the American Statistical Association, 1999, 94, 220-228.	3.1	143
5	Local maximum likelihood estimation and inference. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 591-608.	2.2	139
6	Practical bandwidth selection in deconvolution kernel density estimation. Computational Statistics and Data Analysis, 2004, 45, 249-267.	1.2	128
7	Censored Regression: Local Linear Approximations and their Applications. Journal of the American Statistical Association, 1994, 89, 560-570.	3.1	125
8	Local likelihood and local partial likelihood in hazard regression. Annals of Statistics, 1997, 25, 1661.	2.6	111
9	Bandwidth Selection in Nonparametric Kernel Testing. Journal of the American Statistical Association, 2008, 103, 1584-1594.	3.1	108
10	Strong Representations of the Survival Function Estimator for Truncated and Censored Data with Applications. Journal of Multivariate Analysis, 1993, 47, 210-229.	1.0	104
11	Improved kernel estimation of copulas: Weak convergence and goodness-of-fit testing. Annals of Statistics, 2009, 37, .	2.6	97
12	Local Polynomial Regression: Optimal Kernels and Asymptotic Minimax Efficiency. Annals of the Institute of Statistical Mathematics, 1997, 49, 79-99.	0.8	89
13	Testing Monotonicity of Regression. Journal of Computational and Graphical Statistics, 1998, 7, 489-500.	1.7	84
14	Conditional copulas, association measures and their applications. Computational Statistics and Data Analysis, 2011, 55, 1919-1932.	1.2	83
15	On the Estimation of Jump Points in Smooth Curves. Annals of the Institute of Statistical Mathematics, 1999, 51, 231-251.	0.8	71
16	Bootstrap bandwidth selection in kernel density estimation from a contaminated sample. Annals of the Institute of Statistical Mathematics, 2004, 56, 19-47.	0.8	70
17	Estimation of a Conditional Copula and Association Measures. Scandinavian Journal of Statistics, 2011, 38, 766-780.	1.4	68
18	Bandwidth Selection for Changepoint Estimation in Nonparametric Regression. Technometrics, 2004, 46, 76-86.	1.9	65

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19	Jump-Preserving Regression and Smoothing using Local Linear Fitting: A Compromise. Annals of the Institute of Statistical Mathematics, 2007, 59, 235-272.	0.8	60
20	Understanding exponential smoothing via kernel regression. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1999, 61, 39-50.	2.2	58
21	Edge-preserving image denoising and estimation of discontinuous surfaces. IEEE Transactions on Pattern Analysis and Machine Intelligence, 2006, 28, 1075-1087.	13.9	58
22	Testing Monotonicity of Regression. Journal of Computational and Graphical Statistics, 1998, 7, 489.	1.7	55
23	Estimation of integrated squared density derivatives from a contaminated sample. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2002, 64, 869-886.	2.2	53
24	Penalized likelihood regression for generalized linear models with non-quadratic penalties. Annals of the Institute of Statistical Mathematics, 2011, 63, 585-615.	0.8	47
25	Robustness and inference in nonparametric partial frontier modeling. Journal of Econometrics, 2011, 161, 147-165.	6.5	44
26	Semiparametric estimation of conditional copulas. Journal of Multivariate Analysis, 2012, 110, 43-73.	1.0	44
27	On Estimation of Monotone and Concave Frontier Functions. Journal of the American Statistical Association, 1999, 94, 220.	3.1	44
28	Tests for monotonicity of a regression mean with guaranteed level. Biometrika, 2000, 87, 663-673.	2.4	40
29	Detecting Abrupt Changes by Wavelet Methods. Journal of Nonparametric Statistics, 2002, 14, 7-29.	0.9	38
30	Estimation of a Change Point in a Hazard Function Based on Censored Data. Lifetime Data Analysis, 2003, 9, 395-411.	0.9	37
31	Sieve Empirical Likelihood and Extensions of the Generalized Least Squares. Scandinavian Journal of Statistics, 2003, 30, 1-24.	1.4	35
32	Adaptive Order Polynomial Fitting: Bandwidth Robustification and Bias Reduction. Journal of Computational and Graphical Statistics, 1995, 4, 213-227.	1.7	34
33	Model selection using wavelet decomposition and applications. Biometrika, 1997, 84, 751-763.	2.4	33
34	Nonparametric Estimation of Hazard Rate Under the Constraint of Monotonicity. Journal of Computational and Graphical Statistics, 2001, 10, 592-614.	1.7	31
35	Bootstrap test for change-points in nonparametric regression. Journal of Nonparametric Statistics, 2004, 16, 591-611.	0.9	30
36	Estimation of a Copula when a Covariate Affects only Marginal Distributions. Scandinavian Journal of Statistics, 2015, 42, 1109-1126.	1.4	29

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37	On a General Definition of Depth for Functional Data. Statistical Science, 2017, 32, .	2.8	27
38	Estimation of a Support Curve via Order Statistics. Extremes, 2000, 3, 251-277.	1.0	26
39	Variable Selection in Additive Models Using P-Splines. Technometrics, 2012, 54, 425-438.	1.9	26
40	Depth-Based Recognition of Shape Outlying Functions. Journal of Computational and Graphical Statistics, 2017, 26, 883-893.	1.7	26
41	Censored data. Wiley Interdisciplinary Reviews: Computational Statistics, 2010, 2, 178-188.	3.9	25
42	Integrated depth for functional data: statistical properties and consistency. ESAIM - Probability and Statistics, 2016, 20, 95-130.	0.5	24
43	Nonparametric testing for a monotone hazard function via normalized spacings. Journal of Nonparametric Statistics, 2004, 16, 463-477.	0.9	23
44	Robust Estimation of Mean and Dispersion Functions in Extended Generalized Additive Models. Biometrics, 2012, 68, 31-44.	1.4	23
45	Multivariate and functional covariates and conditional copulas. Electronic Journal of Statistics, 2012, 6, .	0.7	21
46	Variable Selection in Varying-Coefficient Models Using P-Splines. Journal of Computational and Graphical Statistics, 2012, 21, 638-661.	1.7	21
47	P-splines quantile regression estimation in varying coefficient models. Test, 2014, 23, 153-194.	1.1	21
48	Robust nonnegative garrote variable selection in linear regression. Computational Statistics and Data Analysis, 2015, 85, 1-22.	1.2	21
49	Positive quadrant dependence tests for copulas. Canadian Journal of Statistics, 2010, 38, 555-581.	0.9	20
50	Almost Sure Asymptotic Representation for a Class of Functionals of the Kaplan-Meier Estimator. Annals of Statistics, 1991, 19, .	2.6	20
51	Nonparametric estimation of mean and dispersion functions in extended generalized linear models. Test, 2010, 19, 580-608.	1.1	19
52	Quantile estimation in the proportional hazards model of random censorship. Communications in Statistics - Theory and Methods, 1989, 18, 1645-1663.	1.0	18
53	Loess. Wiley Interdisciplinary Reviews: Computational Statistics, 2010, 2, 590-599.	3.9	18
54	Extremiles: A New Perspective on Asymmetric Least Squares. Journal of the American Statistical Association, 2019, 114, 1366-1381.	3.1	18

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55	Data-Driven Discontinuity Detection in Derivatives of a Regression Function. Communications in Statistics - Theory and Methods, 2005, 33, 851-871.	1.0	17
56	Non-parametric Estimation for the Location of a Change-point in an Otherwise Smooth Hazard Function under Random Censoring. Scandinavian Journal of Statistics, 2000, 27, 501-519.	1.4	16
57	Weak asymptotic representations for quantiles of the product-limit estimator. Journal of Statistical Planning and Inference, 1988, 18, 151-160.	0.6	15
58	Penalized wavelet monotone regression. Statistics and Probability Letters, 2007, 77, 1608-1621.	0.7	15
59	Nonparametric simultaneous testing for structural breaks. Journal of Econometrics, 2008, 143, 123-142.	6.5	15
60	Preadjusted Non-Parametric Estimation of a Conditional Distribution Function. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2014, 76, 399-438.	2.2	15
61	Partial and average copulas and association measures. Electronic Journal of Statistics, 2015, 9, .	0.7	15
62	Bias reduced tail estimation for censored Pareto type distributions. Statistics and Probability Letters, 2016, 109, 78-88.	0.7	15
63	Nonparametric testing for no covariate effects in conditional copulas. Statistics, 2017, 51, 475-509.	0.6	15
64	Interval and band estimation for curves with jumps. Journal of Applied Probability, 2004, 41, 65-79.	0.7	15
65	Data-driven boundary estimation in deconvolution problems. Computational Statistics and Data Analysis, 2006, 50, 1965-1994.	1.2	14
66	Frequent problems in calculating integrals and optimizing objective functions: a case study in density deconvolution. Statistics and Computing, 2007, 17, 349-355.	1.5	14
67	On the distribution of sums of random variables with copula-induced dependence. Insurance: Mathematics and Economics, 2014, 59, 27-44.	1.2	14
68	Score tests for covariate effects in conditional copulas. Journal of Multivariate Analysis, 2017, 159, 111-133.	1.0	14
69	On Quantileâ€based Asymmetric Family of Distributions: Properties and Inference. International Statistical Review, 2019, 87, 471-504.	1.9	14
70	Testing for Homogeneity of Multivariate Dispersions Using Dissimilarity Measures. Biometrics, 2013, 69, 137-145.	1.4	13
71	Weak and strong representations for trimmed U-statistics. Probability Theory and Related Fields, 1988, 77, 179-194.	1.8	12
72	Penalized estimation in additive varying coefficient models using grouped regularization. Statistical Papers, 2014, 55, 727-750.	1.2	12

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73	Quantile regression in varying-coefficient models: non-crossing quantile curves and heteroscedasticity. Statistical Papers, 2018, 59, 1589-1621.	1.2	12
74	Copula directed acyclic graphs. Statistics and Computing, 2017, 27, 55-78.	1.5	11
75	Penalised robust estimators for sparse and high-dimensional linear models. Statistical Methods and Applications, 2021, 30, 1-48.	1.2	11
76	Non- and semi-parametric analysis of failure time data with missing failure indicators. , 2007, , 203-223.		11
77	Interval and band estimation for curves with jumps. Journal of Applied Probability, 2004, 41, 65-79.	0.7	10
78	Comparison of presmoothing methods in kernel density estimation under censoring. Computational Statistics, 2008, 23, 381-406.	1.5	10
79	Positive quadrant dependence testing and constrained copula estimation. Canadian Journal of Statistics, 2013, 41, 36-64.	0.9	10
80	Consistency of non-integrated depths for functional data. Journal of Multivariate Analysis, 2015, 140, 259-282.	1.0	10
81	Quantile regression in heteroscedastic varying coefficient models. AStA Advances in Statistical Analysis, 2017, 101, 151-176.	0.9	10
82	A nonparametric least-squares test for checking a polynomial relationship. Statistics and Probability Letters, 2001, 51, 253-261.	0.7	9
83	Curve Fitting Under Jump and Peak Irregularities Using Local Linear Regression. Communications in Statistics - Theory and Methods, 2011, 40, 4001-4020.	1.0	9
84	Local polynomial regression with correlated errors in random design and unknown correlation structure. Biometrika, 2018, 105, 681-690.	2.4	9
85	Local linear fitting and improved estimation near peaks. Canadian Journal of Statistics, 2009, 37, 453-475.	0.9	8
86	Bootstrapping the conditional copula. Journal of Statistical Planning and Inference, 2013, 143, 1-23.	0.6	8
87	A wavelet method for unfolding sphere size distributions. Canadian Journal of Statistics, 2001, 29, 251-268.	0.9	7
88	P-splines regression smoothing and difference type of penalty. Statistics and Computing, 2010, 20, 499-511.	1.5	7
89	Unstable volatility: the break-preserving local linear estimator. Journal of Nonparametric Statistics, 2012, 24, 883-904.	0.9	7
90	Testing tail monotonicity by constrained copula estimation. Insurance: Mathematics and Economics, 2013, 52, 338-351.	1.2	7

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91	Joint estimation and variable selection for mean and dispersion in proper dispersion models. Electronic Journal of Statistics, 2016, 10, .	0.7	7
92	Weak convergence of discretely observed functional data with applications. Journal of Multivariate Analysis, 2016, 146, 46-62.	1.0	7
93	Multivariate Tail Coefficients: Properties and Estimation. Entropy, 2020, 22, 728.	2.2	6
94	Semiparametric quantile regression using family of quantile-based asymmetric densities. Computational Statistics and Data Analysis, 2021, 157, 107129.	1.2	6
95	Density estimation under the koziol-green model of censoring by penalized likelihood methods. Canadian Journal of Statistics, 1991, 19, 23-38.	0.9	5
96	Integrated data depth for smooth functions and its application in supervised classification. Computational Statistics, 2015, 30, 1011-1031.	1.5	5
97	Optimal Expected-Shortfall Portfolio Selection with Copula-Induced Dependence. Applied Mathematical Finance, 2018, 25, 66-106.	1.2	5
98	On the specification of multivariate association measures and their behaviour with increasing dimension. Journal of Multivariate Analysis, 2021, 182, 104704.	1.0	5
99	Estimating Frontier Cost Models Using Extremiles. , 2011, , 65-81.		5
100	Wavelet-based robust estimation and variable selection in nonparametric additive models. Statistics and Computing, 2022, 32, 1.	1.5	5
101	A three-stage procedure based on bootstrap critical points. Sequential Analysis, 1993, 12, 93-113.	0.5	4
102	Local Adaptivity of Kernel Estimates with Plug-in Local Bandwidth Selectors. Scandinavian Journal of Statistics, 1998, 25, 503-520.	1.4	4
103	Robust and Nonparametric Statistical Methods. , 2009, , 189-211.		4
104	Variable selection using Pâ€splines. Wiley Interdisciplinary Reviews: Computational Statistics, 2015, 7, 1-20.	3.9	4
105	On smoothness of Tukey depth contours. Statistics, 2016, 50, 1075-1085.	0.6	4
106	Extremile Regression. Journal of the American Statistical Association, 0, , 1-8.	3.1	4
107	Local polynomial expectile regression. Annals of the Institute of Statistical Mathematics, 0, , 1.	0.8	4
108	Asymptotics for partly linear regression with dependent samples and ARCH errors: consistency with rates. Science in China Series A: Mathematics, 2001, 44, 168-183.	0.5	3

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109	Smoothing and preservation of irregularities using local linear fitting. Applications of Mathematics, 2008, 53, 177-194.	0.9	3
110	Smooth estimation of mean and dispersion function in extended generalized additive models with application to Italian induced abortion data. Journal of Applied Statistics, 2011, 38, 2391-2411.	1.3	3
111	Flexible Mean and Dispersion Function Estimation in Extended Generalized Additive Models. Communications in Statistics - Theory and Methods, 2012, 41, 3259-3277.	1.0	3
112	Reducing the mean squared error of quantile-based estimators by smoothing. Test, 2013, 22, 448-465.	1.1	3
113	Shape testing in varying coefficient models. Test, 2017, 26, 429-450.	1.1	3
114	Testing the heteroscedastic error structure in quantile varying coefficient models. Canadian Journal of Statistics, 2018, 46, 246-264.	0.9	3
115	Robust estimation and variable selection in heteroscedastic linear regression. Statistics, 2019, 53, 489-532.	0.6	3
116	Quantile Estimation in a Generalized Asymmetric Distributional Setting. Springer Proceedings in Mathematics and Statistics, 2019, , 13-40.	0.2	3
117	Robust Forecasting of Non-Stationary Time Series. SSRN Electronic Journal, 0, , .	0.4	3
118	Inference for semiparametric Gaussian copula model adjusted for linear regression using residual ranks. Bernoulli, 2020, 26, .	1.3	3
119	Sequential fixed-width confidence intervals for quantiles in the presence of censoring. Journal of Statistical Planning and Inference, 1989, 22, 213-222.	0.6	2
120	Regularisation and P-splines in generalised linear models. Journal of Nonparametric Statistics, 2010, 22, 271-295.	0.9	2
121	Consistency and robustness properties of the S-nonnegative garrote estimator. Statistics, 2017, 51, 921-947.	0.6	2
122	Study of partial and average conditional Kendallâ€™s tau. Dependence Modeling, 2021, 9, 82-120.	0.5	2
123	Inference for nonsmooth regression curves and surfaces using kernel-based methods. , 2003, , 183-201.		2
124	On a family of twoâ€"piece circular distributions. Computational Statistics and Data Analysis, 2022, 168, 107403.	1.2	2
125	Minimax estimation of a bounded squared mean. Statistics and Probability Letters, 1992, 13, 383-390.	0.7	1
126	Unstable Volatility Functions: The Break Preserving Local Linear Estimator. SSRN Electronic Journal, 0, , .	0.4	1

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127	Nonlinear mixed effects modeling and warping for functional data using B-splines. Electronic Journal of Statistics, 2021, 15, .	0.7	1
128	Parametric copula adjusted for non- and semiparametric regression. Annals of Statistics, 2022, 50, .	2.6	1
129	Penalized wavelet estimation and robust denoising for irregular spaced data. Computational Statistics, 0, , 1.	1.5	1
130	Robust Estimation of Mean and Dispersion Functions in Extended Generalized Additive Models. SSRN Electronic Journal, 2010, , .	0.4	0
131	New Developments in Functional and Highly Multivariate Statistical Methodology. Oberwolfach Reports, 2016, 13, 567-614.	0.0	0
132	Law of large numbers for discretely observed random functions. Journal of the Korean Statistical Society, 2017, 46, 562-572.	0.4	0
133	Shape testing in quantile varying coefficient models with heteroscedastic error. Journal of Nonparametric Statistics, 2017, 29, 391-406.	0.9	0
134	Response to the Letter to the Editor on â€˜On Quantileâ€based Asymmetric Family of Distributions: Properties and Inferenceâ€™. International Statistical Review, 2020, 88, 797-801.	1.9	0
135	Omnibus test for covariate effects in conditional copula models. Journal of Multivariate Analysis, 2021, 186, 104804.	1.0	0
136	Partially Linear Expectile Regression Using Local Polynomial Fitting. , 2021, , 139-160.		0
137	Applications of local polynomial modelling. , 1994, , 159-216.		0
138	Framework for local polynomial regression. , 1994, , 57-107.		0
139	Automatic determination of model complexity. , 1994, , 109-158.		0
140	Copula Directed Acyclic Graphs. SSRN Electronic Journal, 0, , .	0.4	0
141	Flexible and Dynamic Modeling of Dependencies via Copulas. Lecture Notes in Statistics, 2015, , 117-146.	0.2	0
142	Estimation in copula models with two-piece skewed margins using the inference for margins method. Econometrics and Statistics, 2022, , .	0.8	0
143	Choice of smoothing parameter in multivariate copula-based tail coefficients. Journal of Statistical Planning and Inference, 2022, 221, 136-153.	0.6	0