IrÃ¨ne Gijbels

List of Publications by Year
in descending order

143 papers	4,462 citations	147801 31 h-index	123424 61 g-index
147 all docs	147 docs citations	147 times ranked	2100 citing authors

#	Article	IF	Citations
1	On a family of twoâ€“piece circular distributions. Computational Statistics and Data Analysis, 2022, 168, 107403.	1.2	2
2	Parametric copula adjusted for non- and semiparametric regression. Annals of Statistics, 2022, 50, .	2.6	1
3	Wavelet-based robust estimation and variable selection in nonparametric additive models. Statistics and Computing, 2022, 32, 1.	1.5	5
4	Estimation in copula models with two-piece skewed margins using the inference for margins method. Econometrics and Statistics, 2022, , .	0.8	0
5	Choice of smoothing parameter in multivariate copula-based tail coefficients. Journal of Statistical Planning and Inference, 2022, 221, 136-153.	0.6	0
6	Penalised robust estimators for sparse and high-dimensional linear models. Statistical Methods and Applications, 2021, 30, 1-48.	1.2	11
7	Semiparametric quantile regression using family of quantile-based asymmetric densities. Computational Statistics and Data Analysis, 2021, 157, 107129.	1.2	6
8	On the specification of multivariate association measures and their behaviour with increasing dimension. Journal of Multivariate Analysis, 2021, 182, 104704.	1.0	5
9	Omnibus test for covariate effects in conditional copula models. Journal of Multivariate Analysis, 2021, 186, 104804.	1.0	0
10	Study of partial and average conditional Kendallâ€™s tau. Dependence Modeling, 2021, 9, 82-120.	0.5	2
11	Partially Linear Expectile Regression Using Local Polynomial Fitting. , 2021, , 139-160.		0
12	Nonlinear mixed effects modeling and warping for functional data using B-splines. Electronic Journal of Statistics, 2021, 15, .	0.7	1
13	Multivariate Tail Coefficients: Properties and Estimation. Entropy, 2020, 22, 728.	2.2	6
14	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
15	Inference for semiparametric Gaussian copula model adjusted for linear regression using residual ranks. Bernoulli, 2020, 26, .	1.3	3
16	Extremiles: A New Perspective on Asymmetric Least Squares. Journal of the American Statistical Association, 2019, 114, 1366-1381.	3.1	18
17	On Quantileâ€based Asymmetric Family of Distributions: Properties and Inference. International Statistical Review, 2019, 87, 471-504.	1.9	14
18	Robust estimation and variable selection in heteroscedastic linear regression. Statistics, 2019, 53, 489-532.	0.6	3

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19	Quantile Estimation in a Generalized Asymmetric Distributional Setting. Springer Proceedings in Mathematics and Statistics, 2019, , 13-40.	0.2	3
20	Quantile regression in varying-coefficient models: non-crossing quantile curves and heteroscedasticity. Statistical Papers, 2018, 59, 1589-1621.	1.2	12
21	Testing the heteroscedastic error structure in quantile varying coefficient models. Canadian Journal of Statistics, 2018, 46, 246-264.	0.9	3
22	Optimal Expected-Shortfall Portfolio Selection with Copula-Induced Dependence. Applied Mathematical Finance, 2018, 25, 66-106.	1.2	5
23	Local polynomial regression with correlated errors in random design and unknown correlation structure. Biometrika, 2018, 105, 681-690.	2.4	9
24	Copula directed acyclic graphs. Statistics and Computing, 2017, 27, 55-78.	1.5	11
25	Law of large numbers for discretely observed random functions. Journal of the Korean Statistical Society, 2017, 46, 562-572.	0.4	0
26	Score tests for covariate effects in conditional copulas. Journal of Multivariate Analysis, 2017, 159, 111-133.	1.0	14
27	Consistency and robustness properties of the S-nonnegative garrote estimator. Statistics, 2017, 51, 921-947.	0.6	2
28	Depth-Based Recognition of Shape Outlying Functions. Journal of Computational and Graphical Statistics, 2017, 26, 883-893.	1.7	26
29	Shape testing in quantile varying coefficient models with heteroscedastic error. Journal of Nonparametric Statistics, 2017, 29, 391-406.	0.9	0
30	Shape testing in varying coefficient models. Test, 2017, 26, 429-450.	1.1	3
31	On a General Definition of Depth for Functional Data. Statistical Science, 2017, 32, .	2.8	27
32	Quantile regression in heteroscedastic varying coefficient models. AStA Advances in Statistical Analysis, 2017, 101, 151-176.	0.9	10
33	Nonparametric testing for no covariate effects in conditional copulas. Statistics, 2017, 51, 475-509.	0.6	15
34	New Developments in Functional and Highly Multivariate Statistical Methodology. Oberwolfach Reports, 2016, 13, 567-614.	0.0	0
35	Joint estimation and variable selection for mean and dispersion in proper dispersion models. Electronic Journal of Statistics, 2016, 10, .	0.7	7
36	Integrated depth for functional data: statistical properties and consistency. ESAIM - Probability and Statistics, 2016, 20, 95-130.	0.5	24

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37	On smoothness of Tukey depth contours. Statistics, 2016, 50, 1075-1085.	0.6	4
38	Bias reduced tail estimation for censored Pareto type distributions. Statistics and Probability Letters, 2016, 109, 78-88.	0.7	15
39	Weak convergence of discretely observed functional data with applications. Journal of Multivariate Analysis, 2016, 146, 46-62.	1.0	7
40	Partial and average copulas and association measures. Electronic Journal of Statistics, 2015, 9, .	0.7	15
41	Estimation of a Copula when a Covariate Affects only Marginal Distributions. Scandinavian Journal of Statistics, 2015, 42, 1109-1126.	1.4	29
42	Variable selection using Pâ€splines. Wiley Interdisciplinary Reviews: Computational Statistics, 2015, 7, 1-20.	3.9	4
43	Consistency of non-integrated depths for functional data. Journal of Multivariate Analysis, 2015, 140, 259-282.	1.0	10
44	Integrated data depth for smooth functions and its application in supervised classification. Computational Statistics, 2015, 30, 1011-1031.	1.5	5
45	Robust nonnegative garrote variable selection in linear regression. Computational Statistics and Data Analysis, 2015, 85, 1-22.	1.2	21
46	Flexible and Dynamic Modeling of Dependencies via Copulas. Lecture Notes in Statistics, 2015, , 117-146.	0.2	0
47	Penalized estimation in additive varying coefficient models using grouped regularization. Statistical Papers, 2014, 55, 727-750.	1.2	12
48	P-splines quantile regression estimation in varying coefficient models. Test, 2014, 23, 153-194.	1.1	21
49	On the distribution of sums of random variables with copula-induced dependence. Insurance: Mathematics and Economics, 2014, 59, 27-44.	1.2	14
50	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
51	Reducing the mean squared error of quantile-based estimators by smoothing. Test, 2013, 22, 448-465.	1.1	3
52	Bootstrapping the conditional copula. Journal of Statistical Planning and Inference, 2013, 143, 1-23.	0.6	8
53	Testing for Homogeneity of Multivariate Dispersions Using Dissimilarity Measures. Biometrics, 2013, 69, 137-145.	1.4	13
54	Positive quadrant dependence testing and constrained copula estimation. Canadian Journal of Statistics, 2013, 41, 36-64.	0.9	10

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55	Testing tail monotonicity by constrained copula estimation. Insurance: Mathematics and Economics, 2013, 52, 338-351.	1.2	7
56	Unstable volatility: the break-preserving local linear estimator. Journal of Nonparametric Statistics, 2012, 24, 883-904.	0.9	7
57	Multivariate and functional covariates and conditional copulas. Electronic Journal of Statistics, 2012, 6, .	0.7	21
58	Flexible Mean and Dispersion Function Estimation in Extended Generalized Additive Models. Communications in Statistics - Theory and Methods, 2012, 41, 3259-3277.	1.0	3
59	Variable Selection in Additive Models Using P-Splines. Technometrics, 2012, 54, 425-438.	1.9	26
60	Robust Estimation of Mean and Dispersion Functions in Extended Generalized Additive Models. Biometrics, 2012, 68, 31-44.	1.4	23
61	Variable Selection in Varying-Coefficient Models Using P-Splines. Journal of Computational and Graphical Statistics, 2012, 21, 638-661.	1.7	21
62	Semiparametric estimation of conditional copulas. Journal of Multivariate Analysis, 2012, 110, 43-73.	1.0	44
63	Curve Fitting Under Jump and Peak Irregularities Using Local Linear Regression. Communications in Statistics - Theory and Methods, 2011, 40, 4001-4020.	1.0	9
64	Estimation of a Conditional Copula and Association Measures. Scandinavian Journal of Statistics, 2011, 38, 766-780.	1.4	68
65	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
66	Conditional copulas, association measures and their applications. Computational Statistics and Data Analysis, 2011, 55, 1919-1932.	1.2	83
67	Robustness and inference in nonparametric partial frontier modeling. Journal of Econometrics, 2011, 161, 147-165.	6.5	44
68	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
69	Estimating Frontier Cost Models Using Extremiles. , 2011, , 65-81.		5
70	Nonparametric estimation of mean and dispersion functions in extended generalized linear models. Test, 2010, 19, 580-608.	1.1	19
71	P-splines regression smoothing and difference type of penalty. Statistics and Computing, 2010, 20, 499-511.	1.5	7
72	Positive quadrant dependence tests for copulas. Canadian Journal of Statistics, 2010, 38, 555-581.	0.9	20

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73	Loess. Wiley Interdisciplinary Reviews: Computational Statistics, 2010, 2, 590-599.	3.9	18
74	Censored data. Wiley Interdisciplinary Reviews: Computational Statistics, 2010, 2, 178-188.	3.9	25
75	Robust Estimation of Mean and Dispersion Functions in Extended Generalized Additive Models. SSRN Electronic Journal, 2010, , .	0.4	0
76	Regularisation and P-splines in generalised linear models. Journal of Nonparametric Statistics, 2010, 22, 271-295.	0.9	2
77	Local linear fitting and improved estimation near peaks. Canadian Journal of Statistics, 2009, 37, 453-475.	0.9	8
78	Robust and Nonparametric Statistical Methods. , 2009, , 189-211.		4
79	Improved kernel estimation of copulas: Weak convergence and goodness-of-fit testing. Annals of Statistics, 2009, 37, .	2.6	97
80	Comparison of presmoothing methods in kernel density estimation under censoring. Computational Statistics, 2008, 23, 381-406.	1.5	10
81	Smoothing and preservation of irregularities using local linear fitting. Applications of Mathematics, 2008, 53, 177-194.	0.9	3
82	Nonparametric simultaneous testing for structural breaks. Journal of Econometrics, 2008, 143, 123-142.	6.5	15
83	Bandwidth Selection in Nonparametric Kernel Testing. Journal of the American Statistical Association, 2008, 103, 1584-1594.	3.1	108
84	Penalized wavelet monotone regression. Statistics and Probability Letters, 2007, 77, 1608-1621.	0.7	15
85	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
86	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
87	Non- and semi-parametric analysis of failure time data with missing failure indicators. , 2007, , 203-223.		11
88	Edge-preserving image denoising and estimation of discontinuous surfaces. IEEE Transactions on Pattern Analysis and Machine Intelligence, 2006, 28, 1075-1087.	13.9	58
89	Data-driven boundary estimation in deconvolution problems. Computational Statistics and Data Analysis, 2006, 50, 1965-1994.	1.2	14
90	Data-Driven Discontinuity Detection in Derivatives of a Regression Function. Communications in Statistics - Theory and Methods, 2005, 33, 851-871.	1.0	17

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91	Nonparametric testing for a monotone hazard function via normalized spacings. Journal of Nonparametric Statistics, 2004, 16, 463-477.	0.9	23
92	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
93	Practical bandwidth selection in deconvolution kernel density estimation. Computational Statistics and Data Analysis, 2004, 45, 249-267.	1.2	128
94	Bandwidth Selection for Changepoint Estimation in Nonparametric Regression. Technometrics, 2004, 46, 76-86.	1.9	65
95	Bootstrap test for change-points in nonparametric regression. Journal of Nonparametric Statistics, 2004, 16, 591-611.	0.9	30
96	Interval and band estimation for curves with jumps. Journal of Applied Probability, 2004, 41, 65-79.	0.7	10
97	Interval and band estimation for curves with jumps. Journal of Applied Probability, 2004, 41, 65-79.	0.7	15
98	Estimation of a Change Point in a Hazard Function Based on Censored Data. Lifetime Data Analysis, 2003, 9, 395-411.	0.9	37
99	Sieve Empirical Likelihood and Extensions of the Generalized Least Squares. Scandinavian Journal of Statistics, 2003, 30, 1-24.	1.4	35
100	Inference for nonsmooth regression curves and surfaces using kernel-based methods. , 2003, , 183-201.		2
101	Detecting Abrupt Changes by Wavelet Methods. Journal of Nonparametric Statistics, 2002, 14, 7-29.	0.9	38
102	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
103	Nonparametric Estimation of Hazard Rate Under the Constraint of Monotonicity. Journal of Computational and Graphical Statistics, 2001, 10, 592-614.	1.7	31
104	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
105	A nonparametric least-squares test for checking a polynomial relationship. Statistics and Probability Letters, 2001, 51, 253-261.	0.7	9
106	A wavelet method for unfolding sphere size distributions. Canadian Journal of Statistics, 2001, 29, 251-268.	0.9	7
107	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
108	Estimation of a Support Curve via Order Statistics. Extremes, 2000, 3, 251-277.	1.0	26

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109	Tests for monotonicity of a regression mean with guaranteed level. Biometrika, 2000, 87, 663-673.	2.4	40
110	Understanding exponential smoothing via kernel regression. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1999, 61, 39-50.	2.2	58
111	On the Estimation of Jump Points in Smooth Curves. Annals of the Institute of Statistical Mathematics, 1999, 51, 231-251.	0.8	71
112	On Estimation of Monotone and Concave Frontier Functions. Journal of the American Statistical Association, 1999, 94, 220-228.	3.1	143
113	On Estimation of Monotone and Concave Frontier Functions. Journal of the American Statistical Association, 1999, 94, 220.	3.1	44
114	Local Adaptivity of Kernel Estimates with Plug-in Local Bandwidth Selectors. Scandinavian Journal of Statistics, 1998, 25, 503-520.	1.4	4
115	Local maximum likelihood estimation and inference. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 591-608.	2.2	139
116	Testing Monotonicity of Regression. Journal of Computational and Graphical Statistics, 1998, 7, 489-500.	1.7	84
117	Testing Monotonicity of Regression. Journal of Computational and Graphical Statistics, 1998, 7, 489.	1.7	55
118	Generalized Partially Linear Single-Index Models. Journal of the American Statistical Association, 1997, 92, 477-489.	3.1	637
119	Local likelihood and local partial likelihood in hazard regression. Annals of Statistics, 1997, 25, 1661.	2.6	111
120	Model selection using wavelet decomposition and applications. Biometrika, 1997, 84, 751-763.	2.4	33
121	Local Polynomial Regression: Optimal Kernels and Asymptotic Minimax Efficiency. Annals of the Institute of Statistical Mathematics, 1997, 49, 79-99.	0.8	89
122	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
123	Adaptive Order Polynomial Fitting: Bandwidth Robustification and Bias Reduction. Journal of Computational and Graphical Statistics, 1995, 4, 213-227.	1.7	34
124	Censored Regression: Local Linear Approximations and their Applications. Journal of the American Statistical Association, 1994, 89, 560-570.	3.1	125
125	Applications of local polynomial modelling. , 1994, , 159-216.		0
126	Framework for local polynomial regression. , 1994, , 57-107.		0

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127	Automatic determination of model complexity. , 1994, , 109-158.		0
128	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
129	A three-stage procedure based on bootstrap critical points. Sequential Analysis, 1993, 12, 93-113.	0.5	4
130	Variable Bandwidth and Local Linear Regression Smoothers. Annals of Statistics, 1992, 20, 2008.	2.6	429
131	Minimax estimation of a bounded squared mean. Statistics and Probability Letters, 1992, 13, 383-390.	0.7	1
132	Density estimation under the koziol-green model of censoring by penalized likelihood methods. Canadian Journal of Statistics, 1991, 19, 23-38.	0.9	5
133	Almost Sure Asymptotic Representation for a Class of Functionals of the Kaplan-Meier Estimator. Annals of Statistics, 1991, 19, .	2.6	20
134	Quantile estimation in the proportional hazards model of random censorship. Communications in Statistics - Theory and Methods, 1989, 18, 1645-1663.	1.0	18
135	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
136	Weak and strong representations for trimmed U-statistics. Probability Theory and Related Fields, 1988, 77, 179-194.	1.8	12
137	Weak asymptotic representations for quantiles of the product-limit estimator. Journal of Statistical Planning and Inference, 1988, 18, 151-160.	0.6	15
138	Extremile Regression. Journal of the American Statistical Association, 0, , 1-8.	3.1	4
139	Local polynomial expectile regression. Annals of the Institute of Statistical Mathematics, 0, , 1.	0.8	4
140	Robust Forecasting of Non-Stationary Time Series. SSRN Electronic Journal, 0, , .	0.4	3
141	Unstable Volatility Functions: The Break Preserving Local Linear Estimator. SSRN Electronic Journal, 0, , .	0.4	1
142	Copula Directed Acyclic Graphs. SSRN Electronic Journal, 0, , .	0.4	0
143	Penalized wavelet estimation and robust denoising for irregular spaced data. Computational Statistics, 0, , 1.	1.5	1