

Jean-Michel Zakoian

List of Publications by Year in descending order

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Version: 2024-02-01

69
papers

4,367
citations

218677

26
h-index

128289

60
g-index

76
all docs

76
docs citations

76
times ranked

1572
citing authors

#	ARTICLE	IF	CITATIONS
1	Threshold heteroskedastic models. Journal of Economic Dynamics and Control, 1994, 18, 931-955.	1.6	1,580
2	Maximum likelihood estimation of pure GARCH and ARMA-GARCH processes. Bernoulli, 2004, 10, 605.	1.3	422
3	Threshold arch models and asymmetries in volatility. Journal of Applied Econometrics, 1993, 8, 31-49.	2.3	371
4	Diagnostic Checking in ARMA Models With Uncorrelated Errors. Journal of the American Statistical Association, 2005, 100, 532-544.	3.1	134
5	MIXING PROPERTIES OF A GENERAL CLASS OF GARCH(1,1) MODELS WITHOUT MOMENT ASSUMPTIONS ON THE OBSERVED PROCESS. Econometric Theory, 2006, 22, .	0.7	90
6	Estimating linear representations of nonlinear processes. Journal of Statistical Planning and Inference, 1998, 68, 145-165.	0.6	81
7	Conditional Heteroskedasticity Driven by Hidden Markov Chains. Journal of Time Series Analysis, 2001, 22, 197-220.	1.2	81
8	Testing for continuous-time models of the short-term interest rate. Journal of Empirical Finance, 1995, 2, 199-223.	1.8	80
9	Merits and Drawbacks of Variance Targeting in GARCH Models. Journal of Financial Econometrics, 2011, 9, 619-656.	1.5	72
10	Quasi-maximum likelihood estimation in GARCH processes when some coefficients are equal to zero. Stochastic Processes and Their Applications, 2007, 117, 1265-1284.	0.9	61
11	Strict Stationarity Testing and Estimation of Explosive and Stationary Generalized Autoregressive Conditional Heteroscedasticity Models. Econometrica, 2012, 80, 821-861.	4.2	61
12	The $\langle \text{mml:math altimg="s12.gif" overflow="scroll" xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd" xmlns:sb="http://www.elsevier.com/xml/common/struct-bib/dtd" xmlns:ce="http://www.elsevier.com/x$	0.9	60
13	QML ESTIMATION OF A CLASS OF MULTIVARIATE ASYMMETRIC GARCH MODELS. Econometric Theory, 2012, 28, 179-206.	0.7	53
14	Bartlett's formula for a general class of nonlinear processes. Journal of Time Series Analysis, 2009, 30, 449-465.	1.2	49
15	GARCH models without positivity constraints: Exponential or log GARCH?. Journal of Econometrics, 2013, 177, 34-46.	6.5	49
16	Contemporaneous asymmetry in GARCH processes. Journal of Econometrics, 2001, 101, 257-294.	6.5	45
17	Local Explosion Modelling by Non-Causal Process. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 737-756.	2.2	44
18	ESTIMATING WEAK GARCH REPRESENTATIONS. Econometric Theory, 2000, 16, 692-728.	0.7	43

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19	Testing the Nullity of GARCH Coefficients: Correction of the Standard Tests and Relative Efficiency Comparisons. <i>Journal of the American Statistical Association</i> , 2009, 104, 313-324.	3.1	43
20	Deriving the autocovariances of powers of Markov-switching GARCH models, with applications to statistical inference. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 3027-3046.	1.2	41
21	QUASH-INDIRECT INFERENCE FOR DIFFUSION PROCESSES. <i>Econometric Theory</i> , 1998, 14, 161-186.	0.7	39
22	Two-stage non Gaussian QML estimation of GARCH models and testing the efficiency of the Gaussian QMLE. <i>Journal of Econometrics</i> , 2011, 165, 246-257.	6.5	39
23	Asymptotic properties of LS and QML estimators for a class of nonlinear GARCH processes. <i>Journal of Statistical Planning and Inference</i> , 2011, 141, 488-507.	0.6	36
24	Risk-parameter estimation in volatility models. <i>Journal of Econometrics</i> , 2015, 184, 158-173.	6.5	36
25	Estimating Multivariate Volatility Models Equation by Equation. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2016, 78, 613-635.	2.2	34
26	Optimal Predictions of Powers of Conditionally Heteroscedastic Processes. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2013, 75, 345-367.	2.2	30
27	Inference in nonstationary asymmetric GARCH models. <i>Annals of Statistics</i> , 2013, 41, .	2.6	30
28	ESTIMATION-ADJUSTED VAR. <i>Econometric Theory</i> , 2013, 29, 735-770.	0.7	28
29	Covariance matrix estimation for estimators of mixing weak ARMA models. <i>Journal of Statistical Planning and Inference</i> , 2000, 83, 369-394.	0.6	24
30	Inconsistency of the MLE and inference based on weighted LS for LARCH models. <i>Journal of Econometrics</i> , 2010, 159, 151-165.	6.5	24
31	Functional GARCH models: The quasi-likelihood approach and its applications. <i>Journal of Econometrics</i> , 2019, 209, 353-375.	6.5	24
32	A conditionally heteroskedastic model with time-varying coefficients for daily gas spot prices. <i>Energy Economics</i> , 2011, 33, 1240-1251.	12.1	20
33	Autocovariance structure of powers of switching-regime ARMA Processes. <i>ESAIM - Probability and Statistics</i> , 2002, 6, 259-270.	0.5	17
34	HAC estimation and strong linearity testing in weak ARMA models. <i>Journal of Multivariate Analysis</i> , 2007, 98, 114-144.	1.0	17
35	Asymptotic inference in multiple-threshold double autoregressive models. <i>Journal of Econometrics</i> , 2015, 189, 415-427.	6.5	17
36	Variance Targeting Estimation of Multivariate GARCH Models. <i>Journal of Financial Econometrics</i> , 2016, 14, 353-382.	1.5	17

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37	MIXED CAUSAL-NONCAUSAL AR PROCESSES AND THE MODELLING OF EXPLOSIVE BUBBLES. <i>Econometric Theory</i> , 2019, 35, 1234-1270.	0.7	17
38	Estimating the Marginal Law of a Time Series With Applications to Heavy-Tailed Distributions. <i>Journal of Business and Economic Statistics</i> , 2013, 31, 412-425.	2.9	16
39	Linear-representation Based Estimation of Stochastic Volatility Models. <i>Scandinavian Journal of Statistics</i> , 2006, 33, 785-806.	1.4	15
40	Estimation risk for the VaR of portfolios driven by semi-parametric multivariate models. <i>Journal of Econometrics</i> , 2018, 205, 381-401.	6.5	14
41	A Tour in the Asymptotic Theory of GARCH Estimation. , 2009, , 85-111.		14
42	COMMENTS ON THE PAPER BY MINXIAN YANG: "SOME PROPERTIES OF VECTOR AUTOREGRESSIVE PROCESSES WITH MARKOV-SWITCHING COEFFICIENTS" <i>Econometric Theory</i> , 2002, 18, 815-818.	0.7	13
43	Recent Results for Linear Time Series Models with Non Independent Innovations. , 2005, , 241-265.		13
44	A CENTRAL LIMIT THEOREM FOR MIXING TRIANGULAR ARRAYS OF VARIABLES WHOSE DEPENDENCE IS ALLOWED TO GROW WITH THE SAMPLE SIZE. <i>Econometric Theory</i> , 2005, 21, .	0.7	13
45	SUP-TESTS FOR LINEARITY IN A GENERAL NONLINEAR AR(1) MODEL. <i>Econometric Theory</i> , 2010, 26, 965-993.	0.7	13
46	Goodness-of-fit tests for Log-GARCH and EGARCH models. <i>Test</i> , 2018, 27, 27-51.	1.1	13
47	A class of stochastic unit-root bilinear processes: Mixing properties and unit-root test. <i>Journal of Econometrics</i> , 2008, 142, 312-326.	6.5	11
48	On Uniqueness of Moving Average Representations of Heavy-tailed Stationary Processes. <i>Journal of Time Series Analysis</i> , 2015, 36, 876-887.	1.2	10
49	Stationarity and geometric ergodicity of a class of nonlinear ARCH models. <i>Annals of Applied Probability</i> , 2006, 16, 2256.	1.3	9
50	Testing the existence of moments for GARCH processes. <i>Journal of Econometrics</i> , 2022, 227, 47-64.	6.5	8
51	Looking for Efficient QML Estimation of Conditional VaRs at Multiple Risk Levels. <i>Annals of Economics and Statistics</i> , 2016, , 9.	0.4	6
52	Structure and estimation of a class of nonstationary yet nonexplosive GARCH models. <i>Journal of Time Series Analysis</i> , 2010, 31, 348-364.	1.2	5
53	Virtual Historical Simulation for estimating the conditional VaR of large portfolios. <i>Journal of Econometrics</i> , 2020, 217, 356-380.	6.5	5
54	Consistent Pseudo-Maximum Likelihood Estimators and Groups of Transformations. <i>Econometrica</i> , 2019, 87, 327-345.	4.2	4

#	ARTICLE	IF	CITATIONS
55	On Efficient Inference in GARCH Processes. , 2006, , 305-327.		4
56	Efficient use of higher-lag autocorrelations for estimating autoregressive processes. Journal of Time Series Analysis, 2002, 23, 287-312.	1.2	3
57	Combining Nonparametric and Optimal Linear Time Series Predictions. Journal of the American Statistical Association, 2010, 105, 1554-1565.	3.1	3
58	Estimating ARCH Models when the Coefficients are Allowed to be Equal to Zero. Austrian Journal of Statistics, 2016, 37, .	0.6	3
59	Multivariate arma models with generalized autoregressive linear innovation. Stochastic Analysis and Applications, 2000, 18, 231-260.	1.5	2
60	Cognitive remediation and professional insertion of people with schizophrenia: RemedRehab, a randomized controlled trial. European Psychiatry, 2021, 64, e31.	0.2	1
61	Multi-level Conditional VaR Estimation in Dynamic Models. Advances in Intelligent Systems and Computing, 2014, , 3-19.	0.6	1
62	Adaptiveness of the empirical distribution of residuals in semi-parametric conditional location scale models. Bernoulli, 2022, 28, .	1.3	1
63	Testing Hypotheses on the Innovations Distribution in Semi-Parametric Conditional Volatility Models. Journal of Financial Econometrics, 2023, 21, 1443-1482.	1.5	1
64	Estimation de modÃ©les de la structure par terme des taux d'intÃ©rÃ©t. Revue Economique, 1996, 47, 511.	0.3	0
65	Estimation de reprÃ©sentations GARCH faibles. Comptes Rendus Mathematique, 1998, 326, 495-498.	0.5	0
66	StationnaritÃ© des modÃ©les ARMA Ã changement de rÃ©gime markovien. Comptes Rendus Mathematique, 2000, 330, 1031-1034.	0.5	0
67	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	1.2	0
68	Intrinsic Liquidity in Conditional Volatility Models. Annals of Economics and Statistics, 2016, , 225.	0.4	0
69	LOCAL ASYMPTOTIC NORMALITY OF GENERAL CONDITIONALLY HETEROSKEDASTIC AND SCORE-DRIVEN TIME-SERIES MODELS. Econometric Theory, 0, , 1-26.	0.7	0