Bruno Remillard

List of Publications by Year
in descending order

87 papers	3,053 citations	394421 19 h-index	182427 51 g-index
89 all docs	89 docs citations	89 times ranked	1591 citing authors

#	Article	IF	Citations
1	Goodness-of-fit tests for copulas: A review and a power study. Insurance: Mathematics and Economics, 2009, 44, 199-213.	1.2	925
2	Goodness-of-fit Procedures for Copula Models Based on the Probability Integral Transformation. Scandinavian Journal of Statistics, 2006, 33, 337-366.	1.4	326
3	Validity of the parametric bootstrap for goodness-of-fit testing in semiparametric models. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2008, 44, .	1.1	262
4	Test of independence and randomness based on the empirical copula process. Test, 2004, 13, 335-369.	1.1	202
5	Testing for equality between two copulas. Journal of Multivariate Analysis, 2009, 100, 377-386.	1.0	149
6	On Kendall's Process. Journal of Multivariate Analysis, 1996, 58, 197-229.	1.0	139
7	Asymptotic local efficiency of CramÃ©râ€"von Mises tests for multivariate independence. Annals of Statistics, 2007, 35, 166.	2.6	79
8	Relating quantiles and expectiles under weighted-symmetry. Annals of the Institute of Statistical Mathematics, 1995, 47, 371-384.	0.8	57
9	A Nonparametric Test of Serial Independence for Time Series and Residuals. Journal of Multivariate Analysis, 2001, 79, 191-218.	1.0	56
10	Copula-based semiparametric models for multivariate time series. Journal of Multivariate Analysis, 2012, 110, 30-42.	1.0	55
11	On the empirical multilinear copula process for count data. Bernoulli, 2014, 20, .	1.3	42
12	Dependence Properties of Meta-Elliptical Distributions. , 2005, , 1-15.		38
13	Local efficiency of a CramÃ©râ€"von Mises test of independence. Journal of Multivariate Analysis, 2006, 97, 274-294.	1.0	38
14	Goodness-of-Fit Tests for Copulas of Multivariate Time Series. SSRN Electronic Journal, 2010, , .	0.4	38
15	Asymptotic behavior of the empirical multilinear copula process under broad conditions. Journal of Multivariate Analysis, 2017, 159, 82-110.	1.0	38
16	Goodness-of-Fit Tests for Copulas of Multivariate Time Series. Econometrics, 2017, 5, 13.	0.9	31
17	Rank-Based Extensions of the Brock, Dechert, and Scheinkman Test. Journal of the American Statistical Association, 2007, 102, 1363-1376.	3.1	28
18	Replicating the Properties of Hedge Fund Returns. Journal of Alternative Investments, 2008, 11, 8-39.	0.5	25

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19	Comparison of specification tests for GARCH models. Computational Statistics and Data Analysis, 2014, 76, 291-300.	1.2	24
20	Emprical Processes Based on Pseudo-Observations. , 1998, , 171-197.		24
21	On the estimation of Spearmanâ€™s rho and related tests of independence for possibly discontinuous multivariate data. Journal of Multivariate Analysis, 2013, 117, 214-228.	1.0	23
22	Testing for independence in arbitrary distributions. Biometrika, 2019, 106, 47-68.	2.4	23
23	Discussion of â€œCopulas: Tales and factsâ€, by Thomas Mikosch. Extremes, 2006, 9, 27-36.	1.0	22
24	Optimal hedging in discrete time. Quantitative Finance, 2013, 13, 819-825.	1.7	20
25	Discussion of: Brownian distance covariance. Annals of Applied Statistics, 2009, 3, .	1.1	18
26	Copula-based dynamic models for multivariate time series. Journal of Multivariate Analysis, 2019, 172, 107-121.	1.0	17
27	Tests of serial independence based on Kendall's process. Canadian Journal of Statistics, 2002, 30, 441-461.	0.9	15
28	On the joint asymptotic behavior of two rank-based estimators of the association parameter in the gamma frailty model. Statistics and Probability Letters, 2006, 76, 10-18.	0.7	14
29	Empirical evidence on the dependence of credit default swaps and equity prices. Journal of Futures Markets, 2009, 29, 695-712.	1.8	14
30	Validity of the Parametric Bootstrap for Goodness-of-Fit Testing in Dynamic Models. SSRN Electronic Journal, 0, , .	0.4	13
31	Serial independence tests for innovations of conditional mean and variance models. Test, 2018, 27, 3-26.	1.1	13
32	Credit migration and basket derivatives pricing with copulas. Journal of Computational Finance, 2006, 10, 43-68.	0.3	12
33	A simple discretization scheme for nonnegative diffusion processes with applications to option pricing.. Journal of Computational Finance, 2011, 15, 3-35.	0.3	12
34	Option Pricing and Hedging for Discrete Time Regime-Switching Models. Modern Economy, 2017, 08, 1005-1032.	0.5	12
35	On copula-based conditional quantile estimators. Statistics and Probability Letters, 2017, 128, 14-20.	0.7	11
36	Explicit Martingale Representations for Brownian Functionals and Applications to Option Hedging. Stochastic Analysis and Applications, 2007, 25, 801-820.	1.5	9

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37	On testing for independence between the innovations of several time series. Canadian Journal of Statistics, 2012, 40, 447-479.	0.9	9
38	On the Robustness of the Snell Envelope. SIAM Journal on Financial Mathematics, 2011, 2, 587-626.	1.3	8
39	Monte Carlo Approximations of American Options that Preserve Monotonicity and Convexity. Springer Proceedings in Mathematics, 2012, , 115-143.	0.5	8
40	INFERENCE BASED ON THE EMPIRICAL PROBABILITY GENERATING FUNCTION FOR MIXTURES OF POISSON DISTRIBUTIONS. Statistics and Risk Modeling, 2000, 18, .	1.0	7
41	Testing for Equality between Two Copulas. SSRN Electronic Journal, 0, , .	0.4	7
42	Option Pricing and Dynamic Discrete Time Hedging for Regime-Switching Geometric Random Walks Models. SSRN Electronic Journal, 0, , .	0.4	7
43	Robust Conditional Variance and Value-at-Risk Estimation. Journal of Financial Econometrics, 2015, 13, 896-921.	1.5	7
44	The payoff distribution model: an application to dynamic portfolio insurance. Quantitative Finance, 2015, 15, 299-312.	1.7	7
45	Goodnessâ€ofâ€fit for regimeâ€switching copula models with application to option pricing. Canadian Journal of Statistics, 2020, 48, 79-96.	0.9	7
46	Nonparametric weighted symmetry tests. Canadian Journal of Statistics, 2003, 31, 357-381.	0.9	6
47	Forecasting time series with multivariate copulas. Dependence Modeling, 2015, 3, .	0.5	6
48	Semi-parametric copula-based models under non-stationarity. Journal of Multivariate Analysis, 2019, 173, 347-365.	1.0	6
49	Replicating the Properties of Hedge Fund Returns. SSRN Electronic Journal, 0, , .	0.4	6
50	Copula-Based Semiparametric Models for Multivariate Time Series. SSRN Electronic Journal, 0, , .	0.4	6
51	Specification Tests for Dynamic Models Using Multipliers. SSRN Electronic Journal, 0, , .	0.4	6
52	A note on tightness. Statistics and Probability Letters, 1996, 27, 331-339.	0.7	5
53	Modeling Hydrological Inflow Persistence Using Paleoclimate Reconstructions on the QuÃ©becâ€Labrador (Canada) Peninsula. Water Resources Research, 2020, 56, e2019WR025122.	4.2	5
54	Diagnostic Tests for Innovations of ARMA Models Using Empirical Processes of Residuals. SSRN Electronic Journal, 0, , .	0.4	5

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55	Laws of the iterated logarithm and large deviations for a class of diffusionl processes. Canadian Journal of Statistics, 1989, 17, 349-376.	0.9	4
56	Occupation times in systems of null recurrent Markov processes. Probability Theory and Related Fields, 1994, 98, 245-259.	1.8	4
57	Diagnostic Tests for Innovations of ARMA Models Using Empirical Processes of Residuals. Fields Institute Communications, 2015, , 239-282.	1.3	4
58	Change-point problems for multivariate time series using pseudo-observations. Journal of Multivariate Analysis, 2022, 187, 104857.	1.0	4
59	Between Strassen and Chung Normalizations for LÃ©vy's Area Process. Bernoulli, 1998, 4, 115.	1.3	3
60	Filtering of Images for Detecting Multiple Targets Trajectories. , 2005, , 267-280.		3
61	On signed measure valued solutions of stochastic evolution equations. Stochastic Processes and Their Applications, 2014, 124, 101-122.	0.9	3
62	A Level-1 Limit Order Book with Time Dependent Arrival Rates. Methodology and Computing in Applied Probability, 2019, 21, 699-719.	1.2	3
63	Combining Losing Games into a Winning Game. Fluctuation and Noise Letters, 2019, 18, 1950003.	1.5	3
64	Dynamic programming for valuing American options under a varianceâ€gamma process. Journal of Futures Markets, 2020, 40, 1548-1561.	1.8	3
65	American-style options in jump-diffusion models: estimation and evaluation. Quantitative Finance, 2016, 16, 1313-1324.	1.7	2
66	Pricing European Options in a Discrete Time Model for the Limit Order Book. Methodology and Computing in Applied Probability, 2019, 21, 985-1005.	1.2	2
67	Tests of Independence. , 2011, , 1598-1601.		2
68	Optimal Hedging of American Options in Discrete Time. Springer Proceedings in Mathematics, 2012, , 145-170.	0.5	2
69	Using systematic sampling selection for Monte Carlo solutions of Feynman-Kac equations. Advances in Applied Probability, 2008, 40, 454-472.	0.7	2
70	ESTIMATION OF LINNIK LAW PARAMETERS. Statistics and Risk Modeling, 1999, 17, .	1.0	1
71	Option Pricing in a Discrete Time Model for the Limit Order Book. SSRN Electronic Journal, 2014, , .	0.4	1
72	Replication Methods for Financial Indexes. SSRN Electronic Journal, 0, , .	0.4	1

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73	Copula-Based Dynamic Models for Multivariate Time Series. SSRN Electronic Journal, 0, , .	0.4	1
74	Multivariate General Compound Point Processes in Limit Order Books. Risks, 2020, 8, 98.	2.4	1
75	On Testing for Independence between Several Time Series. SSRN Electronic Journal, 0, , .	0.4	1
76	Goodness-of-Fit for Regime-Switching Copula Models with Application to Option Pricing. SSRN Electronic Journal, 0, , .	0.4	1
77	An Alternative Performance Measure. SSRN Electronic Journal, 0, , .	0.4	0
78	The Value of Liquidity from the Hedge Fund Portfolio Managerâ€™s Perspective. Journal of Alternative Investments, 2011, 13, 30-39.	0.5	0
79	Forecasting Time Series with Multivariate Copulas. SSRN Electronic Journal, 2013, , .	0.4	0
80	Combining Losing Games into a Winning Game. SSRN Electronic Journal, 2017, , .	0.4	0
81	Semi-Parametric Copula-Based Models Under Non-Stationarity. SSRN Electronic Journal, 0, , .	0.4	0
82	Detecting periodicity from the trajectory of a random walk in random environment. Statistics and Probability Letters, 2019, 155, 108568.	0.7	0
83	On explicit local solutions of ItÃ´ diffusions. Journal of Mathematical Analysis and Applications, 2019, 473, 534-566.	1.0	0
84	Non-Parametric Change Point Problems Using Multipliers. SSRN Electronic Journal, 0, , .	0.4	0
85	Tests of Randomness for Time Series. SSRN Electronic Journal, 0, , .	0.4	0
86	Option Pricing and Hedging for Discrete Time Autoregressive Hidden Markov Model. SSRN Electronic Journal, 0, , .	0.4	0
87	Estimation and Goodness-of-Fit for Regime-Switching Copula Models with Application. SSRN Electronic Journal, 0, , .	0.4	0