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	Change-point problems for multivariate time series using pseudo-observations. Journal of Multivariate Analysis, 2022, 187, 104857.	1.0	4
2	Multivariate General Compound Point Processes in Limit Order Books. Risks, 2020, 8, 98.	2.4	1
3	Dynamic programming for valuing American options under a varianceâ€gamma process. Journal of Futures Markets, 2020, 40, 1548-1561.	1.8	3
4	Modeling Hydrological Inflow Persistence Using Paleoclimate Reconstructions on the QuÃ©becâ€Labrador (Canada) Peninsula. Water Resources Research, 2020, 56, e2019WR025122.	4.2	5
5	Goodnessâ€ofâ€fit for regimeâ€switching copula models with application to option pricing. Canadian Journal of Statistics, 2020, 48, 79-96.	0.9	7
6	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
7	A Level-1 Limit Order Book with Time Dependent Arrival Rates. Methodology and Computing in Applied Probability, 2019, 21, 699-719.	1.2	3
8	Detecting periodicity from the trajectory of a random walk in random environment. Statistics and Probability Letters, 2019, 155, 108568.	0.7	0
9	Semi-parametric copula-based models under non-stationarity. Journal of Multivariate Analysis, 2019, 173, 347-365.	1.0	6
10	Copula-based dynamic models for multivariate time series. Journal of Multivariate Analysis, 2019, 172, 107-121.	1.0	17
11	Combining Losing Games into a Winning Game. Fluctuation and Noise Letters, 2019, 18, 1950003.	1.5	3
12	Testing for independence in arbitrary distributions. Biometrika, 2019, 106, 47-68.	2.4	23
13	On explicit local solutions of ItÃ´ diffusions. Journal of Mathematical Analysis and Applications, 2019, 473, 534-566.	1.0	0
14	Serial independence tests for innovations of conditional mean and variance models. Test, 2018, 27, 3-26.	1.1	13
15	Asymptotic behavior of the empirical multilinear copula process under broad conditions. Journal of Multivariate Analysis, 2017, 159, 82-110.	1.0	38
16	On copula-based conditional quantile estimators. Statistics and Probability Letters, 2017, 128, 14-20.	0.7	11
17	Goodness-of-Fit Tests for Copulas of Multivariate Time Series. Econometrics, 2017, 5, 13.	0.9	31
18	Combining Losing Games into a Winning Game. SSRN Electronic Journal, 2017, , .	0.4	0

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19	Option Pricing and Hedging for Discrete Time Regime-Switching Models. Modern Economy, 2017, 08, 1005-1032.	0.5	12
20	American-style options in jump-diffusion models: estimation and evaluation. Quantitative Finance, 2016, 16, 1313-1324.	1.7	2
21	Forecasting time series with multivariate copulas. Dependence Modeling, 2015, 3, .	0.5	6
22	Robust Conditional Variance and Value-at-Risk Estimation. Journal of Financial Econometrics, 2015, 13, 896-921.	1.5	7
23	The payoff distribution model: an application to dynamic portfolio insurance. Quantitative Finance, 2015, 15, 299-312.	1.7	7
24	Diagnostic Tests for Innovations of ARMA Models Using Empirical Processes of Residuals. Fields Institute Communications, 2015, , 239-282.	1.3	4
25	Option Pricing in a Discrete Time Model for the Limit Order Book. SSRN Electronic Journal, 2014, , .	0.4	1
26	Comparison of specification tests for GARCH models. Computational Statistics and Data Analysis, 2014, 76, 291-300.	1.2	24
27	On signed measure valued solutions of stochastic evolution equations. Stochastic Processes and Their Applications, 2014, 124, 101-122.	0.9	3
28	On the empirical multilinear copula process for count data. Bernoulli, 2014, 20, .	1.3	42
29	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
30	Optimal hedging in discrete time. Quantitative Finance, 2013, 13, 819-825.	1.7	20
31	Forecasting Time Series with Multivariate Copulas. SSRN Electronic Journal, 2013, , .	0.4	0
32	On testing for independence between the innovations of several time series. Canadian Journal of Statistics, 2012, 40, 447-479.	0.9	9
33	Copula-based semiparametric models for multivariate time series. Journal of Multivariate Analysis, 2012, 110, 30-42.	1.0	55
34	Monte Carlo Approximations of American Options that Preserve Monotonicity and Convexity. Springer Proceedings in Mathematics, 2012, , 115-143.	0.5	8
35	Optimal Hedging of American Options in Discrete Time. Springer Proceedings in Mathematics, 2012, , 145-170.	0.5	2
36	On the Robustness of the Snell Envelope. SIAM Journal on Financial Mathematics, 2011, 2, 587-626.	1.3	8

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37	The Value of Liquidity from the Hedge Fund Portfolio Managerâ€™s Perspective. Journal of Alternative Investments, 2011, 13, 30-39.	0.5	0
38	Tests of Independence. , 2011, , 1598-1601.		2
39	A simple discretization scheme for nonnegative diffusion processes with applications to option pricing.. Journal of Computational Finance, 2011, 15, 3-35.	0.3	12
40	Goodness-of-Fit Tests for Copulas of Multivariate Time Series. SSRN Electronic Journal, 2010, , .	0.4	38
41	Discussion of: Brownian distance covariance. Annals of Applied Statistics, 2009, 3, .	1.1	18
42	Empirical evidence on the dependence of credit default swaps and equity prices. Journal of Futures Markets, 2009, 29, 695-712.	1.8	14
43	Testing for equality between two copulas. Journal of Multivariate Analysis, 2009, 100, 377-386.	1.0	149
44	Goodness-of-fit tests for copulas: A review and a power study. Insurance: Mathematics and Economics, 2009, 44, 199-213.	1.2	925
45	Replicating the Properties of Hedge Fund Returns. Journal of Alternative Investments, 2008, 11, 8-39.	0.5	25
46	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
47	Using systematic sampling selection for Monte Carlo solutions of Feynman-Kac equations. Advances in Applied Probability, 2008, 40, 454-472.	0.7	2
48	Rank-Based Extensions of the Brock, Dechert, and Scheinkman Test. Journal of the American Statistical Association, 2007, 102, 1363-1376.	3.1	28
49	Asymptotic local efficiency of CramÃ©râ€“von Mises tests for multivariate independence. Annals of Statistics, 2007, 35, 166.	2.6	79
50	Explicit Martingale Representations for Brownian Functionals and Applications to Option Hedging. Stochastic Analysis and Applications, 2007, 25, 801-820.	1.5	9
51	Goodness-of-fit Procedures for Copula Models Based on the Probability Integral Transformation. Scandinavian Journal of Statistics, 2006, 33, 337-366.	1.4	326
52	Local efficiency of a CramÃ©râ€“von Mises test of independence. Journal of Multivariate Analysis, 2006, 97, 274-294.	1.0	38
53	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
54	Discussion of â€œCopulas: Tales and factsâ€, by Thomas Mikosch. Extremes, 2006, 9, 27-36.	1.0	22

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55	Credit migration and basket derivatives pricing with copulas. Journal of Computational Finance, 2006, 10, 43-68.	0.3	12
56	Filtering of Images for Detecting Multiple Targets Trajectories. , 2005, , 267-280.		3
57	Dependence Properties of Meta-Elliptical Distributions. , 2005, , 1-15.		38
58	Test of independence and randomness based on the empirical copula process. Test, 2004, 13, 335-369.	1.1	202
59	Nonparametric weighted symmetry tests. Canadian Journal of Statistics, 2003, 31, 357-381.	0.9	6
60	Tests of serial independence based on Kendall's process. Canadian Journal of Statistics, 2002, 30, 441-461.	0.9	15
61	A Nonparametric Test of Serial Independence for Time Series and Residuals. Journal of Multivariate Analysis, 2001, 79, 191-218.	1.0	56
62	INFERENCE BASED ON THE EMPIRICAL PROBABILITY GENERATING FUNCTION FOR MIXTURES OF POISSON DISTRIBUTIONS. Statistics and Risk Modeling, 2000, 18, .	1.0	7
63	ESTIMATION OF LINNIK LAW PARAMETERS. Statistics and Risk Modeling, 1999, 17, .	1.0	1
64	Between Strassen and Chung Normalizations for LÃ©vy's Area Process. Bernoulli, 1998, 4, 115.	1.3	3
65	Emprical Processes Based on Pseudo-Observations. , 1998, , 171-197.		24
66	On Kendall's Process. Journal of Multivariate Analysis, 1996, 58, 197-229.	1.0	139
67	A note on tightness. Statistics and Probability Letters, 1996, 27, 331-339.	0.7	5
68	Relating quantiles and expectiles under weighted-symmetry. Annals of the Institute of Statistical Mathematics, 1995, 47, 371-384.	0.8	57
69	Occupation times in systems of null recurrent Markov processes. Probability Theory and Related Fields, 1994, 98, 245-259.	1.8	4
70	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
71	Testing for Equality between Two Copulas. SSRN Electronic Journal, 0, , .	0.4	7
72	An Alternative Performance Measure. SSRN Electronic Journal, 0, , .	0.4	0

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73	Option Pricing and Dynamic Discrete Time Hedging for Regime-Switching Geometric Random Walks Models. SSRN Electronic Journal, 0, , .	0.4	7
74	Validity of the Parametric Bootstrap for Goodness-of-Fit Testing in Dynamic Models. SSRN Electronic Journal, 0, , .	0.4	13
75	Replication Methods for Financial Indexes. SSRN Electronic Journal, 0, , .	0.4	1
76	Copula-Based Dynamic Models for Multivariate Time Series. SSRN Electronic Journal, 0, , .	0.4	1
77	Semi-Parametric Copula-Based Models Under Non-Stationarity. SSRN Electronic Journal, 0, , .	0.4	0
78	Replicating the Properties of Hedge Fund Returns. SSRN Electronic Journal, 0, , .	0.4	6
79	Copula-Based Semiparametric Models for Multivariate Time Series. SSRN Electronic Journal, 0, , .	0.4	6
80	Diagnostic Tests for Innovations of ARMA Models Using Empirical Processes of Residuals. SSRN Electronic Journal, 0, , .	0.4	5
81	On Testing for Independence between Several Time Series. SSRN Electronic Journal, 0, , .	0.4	1
82	Specification Tests for Dynamic Models Using Multipliers. SSRN Electronic Journal, 0, , .	0.4	6
83	Goodness-of-Fit for Regime-Switching Copula Models with Application to Option Pricing. SSRN Electronic Journal, 0, , .	0.4	1
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