Pierre Alquier

List of Publications by Year
in descending order

34 papers	323 citations	840776 11 h-index	940533 16 g-index
34 all docs	34 docs citations	34 times ranked	130 citing authors

#	Article	IF	Citations
1	Finite sample properties of parametric MMD estimation: Robustness to misspecification and dependence. Bernoulli, 2022, 28, .	1.3	7
2	Tight risk bound for high dimensional time series completion. Electronic Journal of Statistics, 2022, 16, .	0.7	0
3	Deviation inequalities for stochastic approximation by averaging. Stochastic Processes and Their Applications, 2022, , .	0.9	0
4	Simultaneous dimension reduction and clustering via the NMF-EM algorithm. Advances in Data Analysis and Classification, 2021, 15, 231-260.	1.4	2
5	Meta-Strategy for Learning Tuning Parameters with Guarantees. Entropy, 2021, 23, 1257.	2.2	2
6	Approximate Bayesian Inference. Entropy, 2020, 22, 1272.	2.2	6
7	High-dimensional VAR with low-rank transition. Statistics and Computing, 2020, 30, 1139-1153.	1.5	6
8	Concentration of tempered posteriors and of their variational approximations. Annals of Statistics, 2020, 48, .	2.6	19
9	Informed sub-sampling MCMC: approximate Bayesian inference for large datasets. Statistics and Computing, 2019, 29, 449-482.	1.5	7
10	Exponential inequalities for nonstationary Markov chains. Dependence Modeling, 2019, 7, 150-168.	0.5	5
11	Estimation bounds and sharp oracle inequalities of regularized procedures with Lipschitz loss functions. Annals of Statistics, 2019, 47, .	2.6	17
12	Matrix factorization for multivariate time series analysis. Electronic Journal of Statistics, 2019, 13, .	0.7	3
13	1-Bit matrix completion: PAC-Bayesian analysis of a variational approximation. Machine Learning, 2018, 107, 579-603.	5.4	19
14	Simpler PAC-Bayesian bounds for hostile data. Machine Learning, 2018, 107, 887-902.	5.4	11
15	Consistency of variational Bayes inference for estimation and model selection in mixtures. Electronic Journal of Statistics, 2018, 12, .	0.7	14
16	Pseudo-Bayesian quantum tomography with rank-adaptation. Journal of Statistical Planning and Inference, 2017, 184, 62-76.	0.6	18
17	An oracle inequality for quasi-Bayesian nonnegative matrix factorization. Mathematical Methods of Statistics, 2017, 26, 55-67.	0.6	9
18	A Bayesian approach for noisy matrix completion: Optimal rate under general sampling distribution. Electronic Journal of Statistics, 2015, 9, .	0.7	21

#	Article	IF	Citations
19	Rank-penalized estimation of a quantum system. Physical Review A, 2013, 88, .	2.5	16
20	PAC-Bayesian estimation and prediction in sparse additive models. Electronic Journal of Statistics, 2013, 7, .	0.7	12
21	Prediction of time series by statistical learning: general losses and fast rates. Dependence Modeling, 2013, 1, .	0.5	9
22	Bayesian Methods for Low-Rank Matrix Estimation: Short Survey and Theoretical Study. Lecture Notes in Computer Science, 2013, , 309-323.	1.3	13
23	Model selection for weakly dependent time series forecasting. Bernoulli, 2012, 18, .	1.3	21
24	Prediction of Quantiles by Statistical Learning and Application to GDP Forecasting. Lecture Notes in Computer Science, 2012, , 22-36.	1.3	2
25	Transductive versions of the LASSO and the Dantzig Selector. Journal of Statistical Planning and Inference, 2012, 142, 2485-2500.	0.6	4
26	Generalization of constraints for high dimensional regression problems. Statistics and Probability Letters, 2011, 81, 1760-1765.	0.7	3
27	Sparsity considerations for dependent variables. Electronic Journal of Statistics, 2011, 5, .	0.7	9
28	PAC-Bayesian bounds for sparse regression estimation with exponential weights. Electronic Journal of Statistics, 2011, 5, .	0.7	28
29	An Algorithm for Iterative Selection of Blocks of Features. Lecture Notes in Computer Science, 2010, , 35-49.	1.3	1
30	PAC-Bayesian bounds for randomized empirical risk minimizers. Mathematical Methods of Statistics, 2008, 17, 279-304.	0.6	20
31	LASSO, Iterative Feature Selection and the Correlation Selector: Oracle inequalities and numerical performances. Electronic Journal of Statistics, 2008, 2, .	0.7	7
32	Density estimation with quadratic loss: a confidence intervals method. ESAIM - Probability and Statistics, 2008, 12, 438-463.	0.5	4
33	Iterative feature selection in least square regression estimation. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2008, 44, .	1.1	7
34	Estimation of copulas via Maximum Mean Discrepancy. Journal of the American Statistical Association, 0, , 1-39.	3.1	1