

# Jean-David Fermanian

## List of Publications by Year in descending order

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17  
papers

852  
citations

1040056

9  
h-index

996975

15  
g-index

17  
all docs

17  
docs citations

17  
times ranked

473  
citing authors

#	ARTICLE	IF	CITATIONS
1	Weak convergence of empirical copula processes. <i>Bernoulli</i> , 2004, 10, 847.	1.3	274
2	Goodness-of-fit tests for copulas. <i>Journal of Multivariate Analysis</i> , 2005, 95, 119-152.	1.0	259
3	Nonparametric estimation of copulas for time series. <i>Journal of Risk</i> , 2003, 5, 25-54.	0.1	119
4	Time-dependent copulas. <i>Journal of Multivariate Analysis</i> , 2012, 110, 19-29.	1.0	55
5	Nonparametric Estimation of Copulas for Time Series. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	21
6	Some Statistical Pitfalls in Copula Modeling for Financial Applications. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	20
7	An empirical central limit theorem with applications to copulas under weak dependence. <i>Statistical Inference for Stochastic Processes</i> , 2009, 12, 65-87.	0.6	20
8	About tests of the "simplifying" assumption for conditional copulas. <i>Dependence Modeling</i> , 2017, 5, 154-197.	0.5	20
9	An Overview of the Goodness-of-Fit Test Problem for Copulas. <i>Lecture Notes in Statistics</i> , 2013, , 61-89.	0.2	20
10	Single-index copulas. <i>Journal of Multivariate Analysis</i> , 2018, 165, 27-55.	1.0	13
11	Multivariate Hazard Rates under Random Censorship. <i>Journal of Multivariate Analysis</i> , 1997, 62, 273-309.	1.0	8
12	On kernel-based estimation of conditional Kendall's tau: finite-distance bounds and asymptotic behavior. <i>Dependence Modeling</i> , 2019, 7, 292-321.	0.5	8
13	Asymptotic total variation tests for copulas. <i>Bernoulli</i> , 2015, 21, .	1.3	7
14	A classification point-of-view about conditional Kendall's tau. <i>Computational Statistics and Data Analysis</i> , 2019, 135, 70-94.	1.2	5
15	On Kendall's regression. <i>Journal of Multivariate Analysis</i> , 2020, 178, 104610.	1.0	2
16	Estimation of copulas via Maximum Mean Discrepancy. <i>Journal of the American Statistical Association</i> , 0, , 1-39.	3.1	1
17	An Overview of the Goodness-of-Fit Test Problem for Copulas. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0