Jean-David Fermanian

List of Publications by Year
in descending order

17	852	1040056 9	996975 15
papers	citations	h-index	g-index

17	17	17	473
all docs	docs citations	times ranked	citing authors

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