Fabienne Comte

List of Publications by Year
in descending order

88 papers	2,385 citations	304368 22 h-index	243296 44 g-index
91 all docs	91 docs citations	91 times ranked	817 citing authors

#	Article	IF	Citations
1	Nonparametric estimation for i.i.d. Gaussian continuous time moving average models. Statistical Inference for Stochastic Processes, 2021, 24, 149-177.	0.4	2
2	Spectral cut-off regularisation for density estimation under multiplicative measurement errors. Electronic Journal of Statistics, 2021, 15, .	0.4	1
3	Drift estimation on non compact support for diffusion models. Stochastic Processes and Their Applications, 2021, 134, 174-207.	0.4	6
4	Nonparametric estimation for I.I.D. paths of fractional SDE. Statistical Inference for Stochastic Processes, 2021, 24, 669-705.	0.4	5
5	Kernel estimation for LÃ©vy driven stochastic convolutions. Statistics and Risk Modeling, 2021, .	0.7	0
6	On a Nadaraya-Watson estimator with two bandwidths. Electronic Journal of Statistics, 2021, 15, .	0.4	8
7	Regression function estimation as a partly inverse problem. Annals of the Institute of Statistical Mathematics, 2020, 72, 1023-1054.	0.5	18
8	Regression function estimation on non compact support in an heteroscesdastic model. Metrika, 2020, 83, 93-128.	0.5	3
9	Global correction of projection estimators under local constraint. Journal of the Korean Statistical Society, 2020, 49, 1255-1284.	0.3	0
10	Bandwidth selection for the Wolvertonâ€"Wagner estimator. Journal of Statistical Planning and Inference, 2020, 207, 198-214.	0.4	10
11	Nonparametric drift estimation for i.i.d. paths of stochastic differential equations. Annals of Statistics, 2020, 48, .	1.4	18
12	Optimal Adaptive Estimation on $${mathbb{R}}$$ or $${mathbb{R}}^{{+}}$$of the Derivatives of a Density. Mathematical Methods of Statistics, 2020, 29, 1-31.	0.1	2
13	Nonparametric survival function estimation for data subject to interval censoring case 2. Journal of Nonparametric Statistics, 2019, 31, 952-987.	0.4	2
14	Nonparametric estimation in fractional SDE. Statistical Inference for Stochastic Processes, 2019, 22, 359-382.	0.4	12
15	Sobolev-Hermite versus Sobolev nonparametric density estimation on $${mathbb {R}}$$R. Annals of the Institute of Statistical Mathematics, 2019, 71, 29-62.	0.5	11
16	Statistical Inference for Renewal Processes. Scandinavian Journal of Statistics, 2018, 45, 164-193.	0.9	1
17	Hazard estimation with censoring and measurement error: application to length of pregnancy. Test, 2018, 27, 338-359.	0.7	4
18	Laguerre and Hermite bases for inverse problems. Journal of the Korean Statistical Society, 2018, 47, 273-296.	0.3	15

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19	Laplace Deconvolution on the Basis of Time Domain Data and its Application to Dynamic Contrast-Enhanced Imaging. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 69-94.	1.1	24
20	Spline regression for hazard rate estimation when data are censored and measured with error. Statistica Neerlandica, 2017, 71, 115-140.	0.9	5
21	Adaptive estimation for stochastic damping Hamiltonian systems under partial observation. Stochastic Processes and Their Applications, 2017, 127, 3689-3718.	0.4	9
22	Adaptive estimation of the hazard rate with multiplicative censoring. Journal of Statistical Planning and Inference, 2017, 184, 25-47.	0.4	1
23	Laguerre deconvolution with unknown matrix operator. Mathematical Methods of Statistics, 2017, 26, 237-266.	0.1	2
24	Correction to: Nonparametric Laguerre estimation in the multiplicative censoring model. Electronic Journal of Statistics, 2017, 11, .	0.4	1
25	Nonparametric Laguerre estimation in the multiplicative censoring model. Electronic Journal of Statistics, 2016, 10, .	0.4	19
26	Nonparametric estimation in a multiplicative censoring model with symmetric noise. Journal of Nonparametric Statistics, 2016, 28, 768-801.	0.4	16
27	Nonparametric weighted estimators for biased data. Journal of Statistical Planning and Inference, 2016, 174, 104-128.	0.4	5
28	Nonparametric density and survival function estimation in the multiplicative censoring model. Test, 2016, 25, 570-590.	0.7	16
29	Adaptive Laguerre density estimation for mixed Poisson models. Electronic Journal of Statistics, 2015, 9, .	0.4	29
30	Estimation of the Jump Size Density in a Mixed Compound Poisson Process. Scandinavian Journal of Statistics, 2015, 42, 1023-1044.	0.9	4
31	Estimation of convolution in the model with noise. Journal of Nonparametric Statistics, 2015, 27, 286-315.	0.4	0
32	Density deconvolution from repeated measurements without symmetry assumption on the errors. Journal of Multivariate Analysis, 2015, 140, 31-46.	0.5	11
33	LÃ©vy Matters IV. Lecture Notes in Mathematics, 2015, , .	0.1	18
34	Adaptive Estimation for LÃ©vy Processes. Lecture Notes in Mathematics, 2015, , 77-177.	0.1	3
35	Discussion of â€œHypothesis testing by convex optimizationâ€. Electronic Journal of Statistics, 2015, 9, .	0.4	0
36	Nonparametric density estimation in compound Poisson processes using convolution power estimators. Metrika, 2014, 77, 163-183.	0.5	12

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37	Deconvolution Estimation of Onset of Pregnancy with Replicate Observations. Scandinavian Journal of Statistics, 2014, 41, 325-345.	0.9	7
38	Nonparametric estimation for stochastic differential equations with random effects. Stochastic Processes and Their Applications, 2013, 123, 2522-2551.	0.4	19
39	Nonparametric estimation for survival data with censoring indicators missing at random. Journal of Statistical Planning and Inference, 2013, 143, 1653-1671.	0.4	7
40	Fast nonparametric estimation for convolutions of densities. Canadian Journal of Statistics, 2013, 41, 617-636.	0.6	5
41	Anisotropic adaptive kernel deconvolution. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2013, 49, .	0.7	53
42	Adaptive functional linear regression. Annals of Statistics, 2012, 40, .	1.4	23
43	Adaptive density estimation in the pile-up model involving measurement errors. Electronic Journal of Statistics, 2012, 6, .	0.4	4
44	Nonparametric estimation of random-effects densities in linear mixed-effects model. Journal of Nonparametric Statistics, 2012, 24, 951-975.	0.4	12
45	Density estimation of a biomedical variable subject to measurement error using an auxiliary set of replicate observations. Statistics in Medicine, 2012, 31, 4154-4163.	0.8	10
46	Affine fractional stochastic volatility models. Annals of Finance, 2012, 8, 337-378.	0.3	105
47	Convolution power kernels for density estimation. Journal of Statistical Planning and Inference, 2012, 142, 1698-1715.	0.4	11
48	Conditional mean residual life estimation. Journal of Nonparametric Statistics, 2011, 23, 471-495.	0.4	1
49	Estimation for LÃ©vy processes from high frequency data within a long time interval. Annals of Statistics, 2011, 39, .	1.4	38
50	Adaptive estimation of the conditional intensity of marker-dependent counting processes. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2011, 47, .	0.7	20
51	Data-Driven Density Estimation in the Presence of Additive Noise with unknown Distribution. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2011, 73, 601-627.	1.1	56
52	Multiplicative Kalman filtering. Test, 2011, 20, 389-411.	0.7	2
53	Nonparametric adaptive estimation for pure jump LÃ©vy processes. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2010, 46, .	0.7	34
54	Adaptive estimation in circular functional linear models. Mathematical Methods of Statistics, 2010, 19, 42-63.	0.1	7

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55	Nonparametric estimation for a stochastic volatility model. Finance and Stochastics, 2010, 14, 49-80.	0.7	13
56	Minimax estimation of the conditional cumulative distribution function. Sankhya A, 2010, 72, 293-330.	0.4	6
57	Adaptive estimation of the dynamics of a discrete time stochastic volatility model. Journal of Econometrics, 2010, 154, 59-73.	3.5	6
58	Pointwise deconvolution with unknown error distribution. Comptes Rendus Mathematique, 2010, 348, 323-326.	0.1	4
59	Nonâ€parametric estimation for pure jump irregularly sampled or noisy LÃ©vy processes. Statistica Neerlandica, 2010, 64, 290-313.	0.9	10
60	Nonparametric density estimation in presence of bias and censoring. Test, 2009, 18, 166-194.	0.7	16
61	Nonparametric adaptive estimation for integrated diffusions. Stochastic Processes and Their Applications, 2009, 119, 811-834.	0.4	17
62	Nonparametric estimation for pure jump LÃ©vy processes based on high frequency data. Stochastic Processes and Their Applications, 2009, 119, 4088-4123.	0.4	46
63	Adaptive estimation of linear functionals in the convolution model and applications. Bernoulli, 2009, 15, .	0.7	28
64	Cumulative distribution function estimation under interval censoring case 1. Electronic Journal of Statistics, 2009, 3, .	0.4	13
65	Adaptive density deconvolution with dependent inputs. Mathematical Methods of Statistics, 2008, 17, 87.	0.1	19
66	Estimation Strategies for Censored Lifetimes with a Lexisâ€Diagram Type Model. Scandinavian Journal of Statistics, 2008, 35, 557-576.	0.9	6
67	Adaptive Estimation of Hazard Rate with Censored Data. Communications in Statistics - Theory and Methods, 2008, 37, 1284-1305.	0.6	12
68	ADAPTIVE DENSITY ESTIMATION FOR GENERAL ARCH MODELS. Econometric Theory, 2008, 24, 1628-1662.	0.6	8
69	Penalized nonparametric mean square estimation of the coefficients of diffusion processes. Bernoulli, 2007, 13, .	0.7	60
70	Finite sample penalization in adaptive density deconvolution. Journal of Statistical Computation and Simulation, 2007, 77, 977-1000.	0.7	15
71	Penalized Projection Estimator for Volatility Density. Scandinavian Journal of Statistics, 2006, 33, 875-893.	0.9	16
72	Penalized contrast estimator for adaptive density deconvolution. Canadian Journal of Statistics, 2006, 34, 431-452.	0.6	72

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73	Super optimal rates for nonparametric density estimation via projection estimators. Stochastic Processes and Their Applications, 2005, 115, 797-826.	0.4	9
74	Kernel deconvolution of stochastic volatility models. Journal of Time Series Analysis, 2004, 25, 563-582.	0.7	12
75	A new algorithm for fixed design regression and denoising. Annals of the Institute of Statistical Mathematics, 2004, 56, 449-473.	0.5	31
76	Asymptotic theory for multivariate GARCH processes. Journal of Multivariate Analysis, 2003, 84, 61-84.	0.5	237
77	Adaptive estimation of the stationary density of discrete and continuous time mixing processes. ESAIM - Probability and Statistics, 2002, 6, 211-238.	0.2	27
78	Adaptive estimation of mean and volatility functions in (auto-)regressive models. Stochastic Processes and Their Applications, 2002, 97, 111-145.	0.4	37
79	Adaptive Estimation of the Spectrum of a Stationary Gaussian Sequence. Bernoulli, 2001, 7, 267.	0.7	19
80	Adaptive estimation in autoregression or -mixing regression via model selection. Annals of Statistics, 2001, 29, 839.	1.4	35
81	Model selection for (auto-)regression with dependent data. ESAIM - Probability and Statistics, 2001, 5, 33-49.	0.2	27
82	Second-Order Noncausality in Multivariate GARCH Processes. Journal of Time Series Analysis, 2000, 21, 535-557.	0.7	46
83	Discrete and continuous time cointegration. Journal of Econometrics, 1999, 88, 207-226.	3.5	27
84	Long memory in continuous-time stochastic volatility models. Mathematical Finance, 1998, 8, 291-323.	0.9	549
85	Noncausality in Continuous Time Models. Econometric Theory, 1996, 12, 215-256.	0.6	35
86	Long memory continuous time models. Journal of Econometrics, 1996, 73, 101-149.	3.5	179
87	SIMULATION AND ESTIMATION OF LONG MEMORY CONTINUOUS TIME MODELS. Journal of Time Series Analysis, 1996, 17, 19-36.	0.7	41
88	Hazard regression with noncompactly supported bases. Canadian Journal of Statistics, 0, , .	0.6	0