

Kilani Ghoudi

List of Publications by Year in descending order

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Version: 2024-02-01

33
papers

1,724
citations

687363

13
h-index

552781

26
g-index

34
all docs

34
docs citations

34
times ranked

1011
citing authors

#	ARTICLE	IF	CITATIONS
1	A semiparametric estimation procedure of dependence parameters in multivariate families of distributions. <i>Biometrika</i> , 1995, 82, 543-552.	2.4	932
2	On Kendall's Process. <i>Journal of Multivariate Analysis</i> , 1996, 58, 197-229.	1.0	139
3	Propriétés statistiques des copules de valeurs extrêmes bidimensionnelles. <i>Canadian Journal of Statistics</i> , 1998, 26, 187-197.	0.9	123
4	“Understanding Relationships Using Copulas,” by Edward Frees and Emiliano Valdez, January 1998. <i>North American Actuarial Journal</i> , 1998, 2, 143-149.	1.4	105
5	A Nonparametric Test of Serial Independence for Time Series and Residuals. <i>Journal of Multivariate Analysis</i> , 2001, 79, 191-218.	1.0	56
6	Quality of work life of Emirati women and its influence on job satisfaction and turnover intention. <i>Journal of Organizational Change Management</i> , 2018, 31, 352-370.	2.7	49
7	Smart plugs: Perceived usefulness and satisfaction: Evidence from United Arab Emirates. <i>Renewable and Sustainable Energy Reviews</i> , 2016, 55, 1248-1259.	16.4	40
8	Extreme behaviour for bivariate elliptical distributions. <i>Canadian Journal of Statistics</i> , 2005, 33, 317-334.	0.9	37
9	Rank-Based Extensions of the Brock, Dechert, and Scheinkman Test. <i>Journal of the American Statistical Association</i> , 2007, 102, 1363-1376.	3.1	28
10	Comparison of specification tests for GARCH models. <i>Computational Statistics and Data Analysis</i> , 2014, 76, 291-300.	1.2	24
11	Empirical Processes Based on Pseudo-Observations. , 1998, , 171-197.		24
12	Non-parametric estimators of multivariate extreme dependence functions. <i>Journal of Nonparametric Statistics</i> , 2005, 17, 915-935.	0.9	21
13	A Closed-Loop Supply Chain Equilibrium Model with Random and Price-Sensitive Demand and Return. <i>Networks and Spatial Economics</i> , 2017, 17, 459-503.	1.6	19
14	The mediating effect of shop-floor involvement on relations between advanced management accounting practices and operational non-financial performance indicators. <i>British Accounting Review</i> , 2016, 48, 169-184.	3.9	15
15	Serial independence tests for innovations of conditional mean and variance models. <i>Test</i> , 2018, 27, 3-26.	1.1	13
16	Estimation of bivariate excess probabilities for elliptical models. <i>Bernoulli</i> , 2008, 14, .	1.3	12
17	Dynamic traffic awareness statistical model for firewall performance enhancement. <i>Computers and Security</i> , 2013, 39, 160-172.	6.0	12
18	Statistical dynamic splay tree filters towards multilevel firewall packet filtering enhancement. <i>Computers and Security</i> , 2015, 53, 109-131.	6.0	11

#	ARTICLE	IF	CITATIONS
19	On testing for independence between the innovations of several time series. Canadian Journal of Statistics, 2012, 40, 447-479.	0.9	9
20	Nonparametric weighted symmetry tests. Canadian Journal of Statistics, 2003, 31, 357-381.	0.9	6
21	A note on tightness. Statistics and Probability Letters, 1996, 27, 331-339.	0.7	5
22	Comparing policies for the stochastic multi-period dual sourcing problem from a supply chain perspective. International Journal of Production Economics, 2021, 232, 107923.	8.9	5
23	Diagnostic Tests for Innovations of ARMA Models Using Empirical Processes of Residuals. SSRN Electronic Journal, 0, , .	0.4	5
24	Diagnostic Tests for Innovations of ARMA Models Using Empirical Processes of Residuals. Fields Institute Communications, 2015, , 239-282.	1.3	4
25	Asymptotics of Multivariate Randomness Statistics. Journal of Multivariate Analysis, 1995, 55, 340-348.	1.0	2
26	Cramér-von Mises regression. Canadian Journal of Statistics, 2000, 28, 689-714.	0.9	1
27	Empirical processes for infinite variance autoregressive models. Journal of Multivariate Analysis, 2012, 107, 319-335.	1.0	1
28	A Supply Chain Equilibrium Model with General Price-Dependent Demand. Operations Research Perspectives, 2020, 7, 100165.	2.1	1
29	On Testing for Independence between Several Time Series. SSRN Electronic Journal, 0, , .	0.4	1
30	Comparison of Specification Tests for GARCH Models. SSRN Electronic Journal, 2012, , .	0.4	0
31	Interval estimation of variance ratio in non-normal unbalanced one-way random models. Journal of Statistical Computation and Simulation, 2014, 84, 1329-1344.	1.2	0
32	Empirical Processes for Infinite Variance Autoregressive Models. SSRN Electronic Journal, 0, , .	0.4	0
33	Tests of Randomness for Time Series. SSRN Electronic Journal, 0, , .	0.4	0