Jean-francois Richard

List of Publications by Year
in descending order

29 papers	684 citations	1040056 9 h-index	713466 21 g-index
30 all docs	30 docs citations	30 times ranked	294 citing authors

#	Article	IF	Citations
1	Univariate and multivariate stochastic volatility models: estimation and diagnostics. Journal of Empirical Finance, 2003, 10, 505-531.	1.8	198
2	Efficient high-dimensional importance sampling. Journal of Econometrics, 2007, 141, 1385-1411.	6.5	184
3	Classical and Bayesian Analysis of Univariate and Multivariate Stochastic Volatility Models. Econometric Reviews, 2006, 25, 335-360.	1.1	61
4	Dynamic Factor Models for Multivariate Count Data: An Application to Stock-Market Trading Activity. Journal of Business and Economic Statistics, 2011, 29, 73-85.	2.9	45
5	Numerical Solutions of Asymmetric, First-Price, Independent Private Values Auctions. Computational Economics, 2008, 32, 245-278.	2.6	35
6	Improving MCMC, using efficient importance sampling. Computational Statistics and Data Analysis, 2008, 53, 272-288.	1.2	31
7	Approximation of Nash equilibria in Bayesian games. Journal of Applied Econometrics, 2008, 23, 965-981.	2.3	26
8	Efficient estimation of probit models with correlated errors. Journal of Econometrics, 2010, 156, 367-376.	6.5	19
9	Likelihoodâ€Based Inference and Prediction in Spatioâ€Temporal Panel Count Models for Urban Crimes. Journal of Applied Econometrics, 2017, 32, 600-620.	2.3	18
10	Estimation of Dynamic Bivariate Mixture Models. Journal of Business and Economic Statistics, 2003, 21, 570-576.	2.9	9
11	Likelihood Evaluation of High-Dimensional Spatial Latent Gaussian Models with Non-Gaussian Response Variables. Advances in Econometrics, 2016, , 35-77.	0.3	8
12	Determinants and Dynamics of Current Account Reversals: An Empirical Analysis. Oxford Bulletin of Economics and Statistics, 2010, 72, 486-517.	1.7	7
13	Stochastic volatility and leverage: Application to a panel of S&P500 stocks. Finance Research Letters, 2015, 12, 67-76.	6.7	6
14	Analysis of Discrete Dependent Variable Models with Spatial Correlation. SSRN Electronic Journal, 0, , .	0.4	5
15	Timing structural change: a conditional probabilistic approach. Journal of Applied Econometrics, 2006, 21, 175-190.	2.3	4
16	Simulation Techniques for Panels: Efficient Importance Sampling. , 2008, , 419-450.		4
17	Effi cient Likelihood Evaluation of State-Space Representations. SSRN Electronic Journal, 0, , .	0.4	4
18	Empirical Game Theoretic Models: Computational Issues. Computational Economics, 2000, 15, 3-24.	2.6	3

#	Article	IF	Citations
19	Parametric and Nonâ€parametric Encompassing Procedures*. Oxford Bulletin of Economics and Statistics, 2008, 70, 751-780.	1.7	3
20	Dynamic Panel Probit Models for Current Account Reversals and Their Efficient Estimation. SSRN Electronic Journal, 0, , .	0.4	3
21	Dynamic Factor Models for Multivariate Count Data: An Application to Stock-Market Trading Activity. SSRN Electronic Journal, 2008, , .	0.4	2
22	The dynamic invariant multinomial probit model: Identification, pretesting and estimation. Journal of Econometrics, 2010, 155, 117-127.	6.5	2
23	Efficient Filtering in State-Space Representations. SSRN Electronic Journal, 0, , .	0.4	2
24	Coordinated Effects in the 2010 Horizontal Merger Guidelines. Review of Industrial Organization, 2011, 39, 39-56.	0.7	1
25	Finite Gaussian Mixture Approximations to Analytically Intractable Density Kernels. Computational Economics, 2019, 53, 991-1017.	2.6	1
26	Improving MCMC Using Efficient Importance Sampling. SSRN Electronic Journal, 0, , .	0.4	1
27	The Multinomial Multiperiod Probit Model: Identification and Efficient Estimation. SSRN Electronic Journal, 0, , .	0.4	1
28	Posterior Probabilities of the Independence Axiom With Nonexperimental Data (or Buckle Up and Fan) Tj ETQq0 0 0 rgBT /Overlock 10 T	2.9	0
29	A Stochastic Volatility and Leverage: Application to a Panel of S&P Stocks. SSRN Electronic Journal, 0, , .	0.4	0