# Jean-francois Richard

List of Publications by Year
in descending order

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

| # | Article | IF | Citations |
|---|---------|----|-----------|
| 1 | Finite Gaussian Mixture Approximations to Analytically Intractable Density Kernels. Computational Economics, 2019, 53, 991-1017. | 2.6 | 1 |
| 2 | Likelihood‐Based Inference and Prediction in Spatio‐Temporal Panel Count Models for Urban Crimes. Journal of Applied Econometrics, 2017, 32, 600-620. | 2.3 | 18 |
| 3 | Likelihood Evaluation of High-Dimensional Spatial Latent Gaussian Models with Non-Gaussian Response Variables. Advances in Econometrics, 2016, , 35-77. | 0.3 | 8 |
| 4 | Stochastic volatility and leverage: Application to a panel of S&P500 stocks. Finance Research Letters, 2015, 12, 67-76. | 6.7 | 6 |
| 5 | Coordinated Effects in the 2010 Horizontal Merger Guidelines. Review of Industrial Organization, 2011, 39, 39-56. | 0.7 | 1 |
| 6 | 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 |
| 7 | The dynamic invariant multinomial probit model: Identification, pretesting and estimation. Journal of Econometrics, 2010, 155, 117-127. | 6.5 | 2 |
| 8 | Efficient estimation of probit models with correlated errors. Journal of Econometrics, 2010, 156, 367-376. | 6.5 | 19 |
| 9 | Determinants and Dynamics of Current Account Reversals: An Empirical Analysis. Oxford Bulletin of Economics and Statistics, 2010, 72, 486-517. | 1.7 | 7 |
| 10 | Numerical Solutions of Asymmetric, First-Price, Independent Private Values Auctions. Computational Economics, 2008, 32, 245-278. | 2.6 | 35 |
| 11 | Approximation of Nash equilibria in Bayesian games. Journal of Applied Econometrics, 2008, 23, 965-981. | 2.3 | 26 |
| 12 | Improving MCMC, using efficient importance sampling. Computational Statistics and Data Analysis, 2008, 53, 272-288. | 1.2 | 31 |
| 13 | Parametric and Non‐parametric Encompassing Procedures*. Oxford Bulletin of Economics and Statistics, 2008, 70, 751-780. | 1.7 | 3 |
| 14 | Dynamic Factor Models for Multivariate Count Data: An Application to Stock-Market Trading Activity. SSRN Electronic Journal, 2008, , . | 0.4 | 2 |
| 15 | Simulation Techniques for Panels: Efficient Importance Sampling. , 2008, , 419-450. |  | 4 |
| 16 | Efficient high-dimensional importance sampling. Journal of Econometrics, 2007, 141, 1385-1411. | 6.5 | 184 |
| 17 | Timing structural change: a conditional probabilistic approach. Journal of Applied Econometrics, 2006, 21, 175-190. | 2.3 | 4 |
| 18 | Classical and Bayesian Analysis of Univariate and Multivariate Stochastic Volatility Models. Econometric Reviews, 2006, 25, 335-360. | 1.1 | 61 |

| # | Article | IF | Citations |
|---|---------|----|-----------| 
| 19 | Univariate and multivariate stochastic volatility models: estimation and diagnostics. Journal of Empirical Finance, 2003, 10, 505-531. | 1.8 | 198 |
| 20 | Estimation of Dynamic Bivariate Mixture Models. Journal of Business and Economic Statistics, 2003, 21, 570-576. | 2.9 | 9 |
| 21 | Empirical Game Theoretic Models: Computational Issues. Computational Economics, 2000, 15, 3-24. | 2.6 | 3 |
| 22 | 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 |
| 23 | Efficient Filtering in State-Space Representations. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 24 | Effi cient Likelihood Evaluation of State-Space Representations. SSRN Electronic Journal, 0, , . | 0.4 | 4 |
| 25 | Analysis of Discrete Dependent Variable Models with Spatial Correlation. SSRN Electronic Journal, 0, , . | 0.4 | 5 |
| 26 | Improving MCMC Using Efficient Importance Sampling. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 27 | Dynamic Panel Probit Models for Current Account Reversals and Their Efficient Estimation. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 28 | The Multinomial Multiperiod Probit Model: Identification and Efficient Estimation. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 29 | A Stochastic Volatility and Leverage: Application to a Panel of S&amp;P Stocks. SSRN Electronic Journal, 0, , . | 0.4 | 0 |