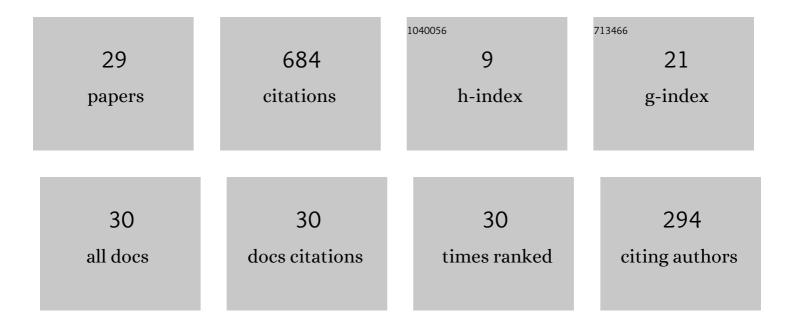
Jean-francois Richard

List of Publications by Year in descending order

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#	Article	IF	CITATIONS
1	Finite Gaussian Mixture Approximations to Analytically Intractable Density Kernels. Computational Economics, 2019, 53, 991-1017.	2.6	1
2	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
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 Nonâ€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 ETQqO (0 0 rgBT /0 2.9	Overlock 10 T
23	Efficient Filtering in State-Space Representations SSRN Electronic Journal O	04	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, O, , .	0.4	1
29	A Stochastic Volatility and Leverage: Application to a Panel of S&P Stocks. SSRN Electronic Journal, O, , .	0.4	0