Francq Christian

List of Publications by Year
in descending order

82 papers	2,706 citations	236833 25 h-index	254106 43 g-index
91 all docs	91 docs citations	91 times ranked	869 citing authors

#	ARTICLE	IF	CITATIONS
1	Testing Hypotheses on the Innovations Distribution in Semi-Parametric Conditional Volatility Models. Journal of Financial Econometrics, 2023, 21, 1443-1482.	0.8	1
2	Testing the existence of moments for GARCH processes. Journal of Econometrics, 2022, 227, 47-64.	3.5	8
3	Stationarity and ergodicity of Markov switching positive conditional mean models. Journal of Time Series Analysis, 2022, 43, 436-459.	0.7	7
4	Adaptiveness of the empirical distribution of residuals in semi-parametric conditional location scale models. Bernoulli, 2022, 28, .	0.7	1
5	COUNT AND DURATION TIME SERIES WITH EQUAL CONDITIONAL STOCHASTIC AND MEAN ORDERS. Econometric Theory, 2021, 37, 248-280.	0.6	18
6	Cognitive remediation and professional insertion of people with schizophrenia: RemedRehab, a randomized controlled trial. European Psychiatry, 2021, 64, e31.	0.1	1
7	Virtual Historical Simulation for estimating the conditional VaR of large portfolios. Journal of Econometrics, 2020, 217, 356-380.	3.5	5
8	Functional GARCH models: The quasi-likelihood approach and its applications. Journal of Econometrics, 2019, 209, 353-375.	3.5	24
9	QML INFERENCE FOR VOLATILITY MODELS WITH COVARIATES. Econometric Theory, 2019, 35, 37-72.	0.6	41
10	Estimation risk for the VaR of portfolios driven by semi-parametric multivariate models. Journal of Econometrics, 2018, 205, 381-401.	3.5	14
11	An Exponential Chi-Squared QMLE for Log-GARCH Models Via the ARMA Representation*. Journal of Financial Econometrics, 2018, 16, 129-154.	0.8	7
12	Asymptotics of Cholesky GARCH models and time-varying conditional betas. Journal of Econometrics, 2018, 204, 223-247.	3.5	16
13	Goodness-of-fit tests for Log-GARCH and EGARCH models. Test, 2018, 27, 27-51.	0.7	13
14	Tests for conditional ellipticity in multivariate GARCH models. Journal of Econometrics, 2017, 196, 305-319.	3.5	11
15	An equation-by-equation estimator of a multivariate log-GARCH-X model of financial returns. Journal of Multivariate Analysis, 2017, 153, 16-32.	0.5	17
16	Consistent Estimation of the Value at Risk When the Error Distribution of the Volatility Model is Misspecified. Journal of Time Series Analysis, 2016, 37, 46-76.	0.7	7
17	Estimating Multivariate Volatility Models Equation by Equation. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 613-635.	1.1	34
18	Fourier-type estimation of the power GARCH model with stable-Paretian innovations. Metrika, 2016, 79, 389-424.	0.5	7

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19	Poisson QMLE of Count Time Series Models. Journal of Time Series Analysis, 2016, 37, 291-314.	0.7	77
20	Variance Targeting Estimation of Multivariate GARCH Models. Journal of Financial Econometrics, 2016, 14, 353-382.	0.8	17
21	Looking for Efficient QML Estimation of Conditional VaRs at Multiple Risk Levels. Annals of Economics and Statistics, 2016, , 9.	0.2	6
22	Intrinsic Liquidity in Conditional Volatility Models. Annals of Economics and Statistics, 2016, , 225.	0.2	0
23	Multivariate hypothesis testing using generalized and {2}-inverses â€" with applications. Statistics, 2015, 49, 475-496.	0.3	15
24	Risk-parameter estimation in volatility models. Journal of Econometrics, 2015, 184, 158-173.	3.5	36
25	Multi-level Conditional VaR Estimation in Dynamic Models. Advances in Intelligent Systems and Computing, 2014, , 3-19.	0.5	1
26	Optimal Predictions of Powers of Conditionally Heteroscedastic Processes. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2013, 75, 345-367.	1.1	30
27	GARCH models without positivity constraints: Exponential or log GARCH?. Journal of Econometrics, 2013, 177, 34-46.	3.5	49
28	Estimating the Marginal Law of a Time Series With Applications to Heavy-Tailed Distributions. Journal of Business and Economic Statistics, 2013, 31, 412-425.	1.8	16
29	Inference in nonstationary asymmetric GARCH models. Annals of Statistics, 2013, 41, .	1.4	30
30	QML ESTIMATION OF A CLASS OF MULTIVARIATE ASYMMETRIC GARCH MODELS. Econometric Theory, 2012, 28, 179-206.	0.6	53
31	Strict Stationarity Testing and Estimation of Explosive and Stationary Generalized Autoregressive Conditional Heteroscedasticity Models. Econometrica, 2012, 80, 821-861.	2.6	61
32	Computing and estimating information matrices of weak ARMA models. Computational Statistics and Data Analysis, 2012, 56, 345-361.	0.7	15
33	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	0.7	0
34	The sixth special issue on computational econometrics. Computational Statistics and Data Analysis, 2012, 56, 3307-3308.	0.7	0
35	Asymptotic Properties of Weighted Least Squares Estimation in Weak PARMA Models. Journal of Time Series Analysis, 2011, 32, 699-723.	0.7	13
36	Two-stage non Gaussian QML estimation of GARCH models and testing the efficiency of the Gaussian QMLE. Journal of Econometrics, 2011, 165, 246-257.	3.5	39

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37	Estimating structural VARMA models with uncorrelated but non-independent error terms. Journal of Multivariate Analysis, 2011, 102, 496-505.	0.5	34
38	Merits and Drawbacks of Variance Targeting in GARCH Models. Journal of Financial Econometrics, 2011, 9, 619-656.	0.8	72
39	SUP-TESTS FOR LINEARITY IN A GENERAL NONLINEAR AR(1) MODEL. Econometric Theory, 2010, 26, 965-993.	0.6	13
40	Inconsistency of the MLE and inference based on weighted LS for LARCH models. Journal of Econometrics, 2010, 159, 151-165.	3.5	24
41	Asymptotic normality of frequency polygons for random fields. Journal of Statistical Planning and Inference, 2010, 140, 502-514.	0.4	18
42	Combining Nonparametric and Optimal Linear Time Series Predictions. Journal of the American Statistical Association, 2010, 105, 1554-1565.	1.8	3
43	Testing the Nullity of GARCH Coefficients: Correction of the Standard Tests and Relative Efficiency Comparisons. Journal of the American Statistical Association, 2009, 104, 313-324.	1.8	43
44	Bartlett's formula for a general class of nonlinear processes. Journal of Time Series Analysis, 2009, 30, 449-465.	0.7	49
45	A Tour in the Asymptotic Theory of GARCH Estimation. , 2009, , 85-111.		14
46	A class of stochastic unit-root bilinear processes: Mixing properties and unit-root test. Journal of Econometrics, 2008, 142, 312-326.	3.5	11
47	Deriving the autocovariances of powers of Markov-switching GARCH models, with applications to statistical inference. Computational Statistics and Data Analysis, 2008, 52, 3027-3046.	0.7	41
48	On Diagnostic Checking Time Series Models with Portmanteau Test Statistics Based on Generalized Inverses and. , 2008, , 143-154.		8
49	Quasi-maximum likelihood estimation in GARCH processes when some coefficients are equal to zero. Stochastic Processes and Their Applications, 2007, 117, 1265-1284.	0.4	61
50	Kernel regression estimation for random fields. Journal of Statistical Planning and Inference, 2007, 137, 778-798.	0.4	46
51	HAC estimation and strong linearity testing in weak ARMA models. Journal of Multivariate Analysis, 2007, 98, 114-144.	0.5	17
52	Multivariate Portmanteau Test For Autoregressive Models with Uncorrelated but Nonindependent Errors. Journal of Time Series Analysis, 2007, 28, 454-470.	0.7	34
53	Asymptotic Relative Efficiency of Goodness-Of-Fit Tests Based on Inverse and Ordinary Autocorrelations. Journal of Time Series Analysis, 2006, 27, 843-855.	0.7	4
54	Linear-representation Based Estimation of Stochastic Volatility Models. Scandinavian Journal of Statistics, 2006, 33, 785-806.	0.9	15

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55	On Efficient Inference in GARCH Processes. , 2006, , 305-327.		4
56	Recent Results for Linear Time Series Models with Non Independent Innovations. , 2005, , 241-265.		13
57	A CENTRAL LIMIT THEOREM FOR MIXING TRIANGULAR ARRAYS OF VARIABLES WHOSE DEPENDENCE IS ALLOWED TO GROW WITH THE SAMPLE SIZE. Econometric Theory, 2005, 21, .	0.6	13
58	The <mml:math altimg="si2.gif" overflow="scroll" xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd" xmlns:sb="http://www.elsevier.com/xml/common/struct-bib/dtd" xmlns:ce="http://www.elsevier.com/x	0.4	60
59	Large sample properties of parameter least squares estimates for time-varying arma models. Journal of Time Series Analysis, 2004, 25, 765-783.	0.7	16
60	Estimation of time-varying ARMA models with Markovian changes in regime. Statistics and Probability Letters, 2004, 70, 243-251.	0.4	11
61	Estimation de modÃ¨les ARMA Ã changements de rÃ©gime rÃ©currents. Comptes Rendus Mathematique, 2004, 339, 55-58.	0.1	1
62	Maximum likelihood estimation of pure GARCH and ARMA-GARCH processes. Bernoulli, 2004, 10, 605.	0.7	422
63	Title is missing!. Annals of the Institute of Statistical Mathematics, 2003, 55, 41-68.	0.5	6
64	Nonparametric estimation of density, regression and dependence coefficients. Journal of Nonparametric Statistics, 2002, 14, 729-747.	0.4	3
65	Autocovariance structure of powers of switching-regime ARMA Processes. ESAIM - Probability and Statistics, 2002, 6, 259-270.	0.2	17
66	Efficient use of higher-lag autocorrelations for estimating autoregressive processes. Journal of Time Series Analysis, 2002, 23, 287-312.	0.7	3
67	Non-redundancy of high order moment conditions for efficient GMM estimation of weak AR processes. Economics Letters, 2001, 71, 317-322.	0.9	8
68	Stationarity of multivariate Markovâ€"switching ARMA models. Journal of Econometrics, 2001, 102, 339-364.	3.5	195
69	Conditional Heteroskedasticity Driven by Hidden Markov Chains. Journal of Time Series Analysis, 2001, 22, 197-220.	0.7	81
70	ESTIMATING WEAK GARCH REPRESENTATIONS. Econometric Theory, 2000, 16, 692-728.	0.6	43
71	Covariance matrix estimation for estimators of mixing weak ARMA models. Journal of Statistical Planning and Inference, 2000, 83, 369-394.	0.4	24
72	StationnaritÃ© des modÃ¨les ARMA Ã changement de rÃ©gime markovien. Comptes Rendus Mathematique, 2000, 330, 1031-1034.	0.5	0

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73	Multivariate arma models with generalized autoregressive linear innovation. Stochastic Analysis and Applications, 2000, 18, 231-260.	0.9	2
74	Arma models with bilinear innovations. Stochastic Models, 1999, 15, 29-52.	0.3	6
75	Estimation du comportement asymptotique des autocovariances et autocorrÃ©lations empiriques de processus multivariÃ©eas. Canadian Journal of Statistics, 1999, 27, 525-546.	0.6	4
76	Estimating linear representations of nonlinear processes. Journal of Statistical Planning and Inference, 1998, 68, 145-165.	0.4	81
77	Estimation de reprÃ©sentations GARCH faibles. Comptes Rendus Mathematique, 1998, 326, 495-498.	0.5	0
78	Ergodicity of Autoregressive Processes with Markov-Switching and Consistency of the Maximum-Likelihood Estimator. Statistics, 1998, 32, 151-173.	0.3	60
79	On Bartlettâ€™s Formula for Nonâ€linear Processes. Journal of Time Series Analysis, 1997, 18, 535-552.	0.7	21
80	On White Noises Driven by Hidden Markov Chains. Journal of Time Series Analysis, 1997, 18, 553-578.	0.7	24
81	A model for theAm (Km)planetary geomagnetic activity index and application to prediction. Geophysical Journal International, 1996, 125, 729-746.	1.0	4
82	LOCAL ASYMPTOTIC NORMALITY OF GENERAL CONDITIONALLY HETEROSKEDASTIC AND SCORE-DRIVEN TIME-SERIES MODELS. Econometric Theory, 0, , 1-26.	0.6	0