Christophe Croux

List of Publications by Year
in descending order

171 papers	10,472 citations	71102 41 h-index	37204 96 g-index
179 all docs	179 docs citations	179 times ranked	8247 citing authors

#	Article	IF	Citations
1	Alternatives to the Median Absolute Deviation. Journal of the American Statistical Association, 1993, 88, 1273-1283.	3.1	1,413
2	Alternatives to the Median Absolute Deviation. Journal of the American Statistical Association, 1993, 88, 1273.	3.1	1,090
3	Influence functions of the Spearman and Kendall correlation measures. Statistical Methods and Applications, 2010, 19, 497-515.	1.2	412
4	Depression and socio-economic risk factors: 7-year longitudinal population study. British Journal of Psychiatry, 2007, 190, 293-298.	2.8	376
5	Test-retest study of the GRBAS scale: Influence of experience and professional background on perceptual rating of voice quality. Journal of Voice, 1997, 11, 74-80.	1.5	351
6	Bagging and Boosting Classification Trees to Predict Churn. Journal of Marketing Research, 2006, 43, 276-286.	4.8	323
7	Principal component analysis based on robust estimators of the covariance or correlation matrix: influence functions and efficiencies. Biometrika, 2000, 87, 603-618.	2.4	304
8	Robust Regression in Stata. The Stata Journal, 2009, 9, 439-453.	2.2	291
9	Robust principal component analysis for functional data. Test, 1999, 8, 1-73.	1.1	284
10	High breakdown estimators for principal components: the projection-pursuit approach revisited. Journal of Multivariate Analysis, 2005, 95, 206-226.	1.0	252
11	A Measure of Comovement for Economic Variables: Theory and Empirics. Review of Economics and Statistics, 2001, 83, 232-241.	4.3	242
12	Influence Function and Efficiency of the Minimum Covariance Determinant Scatter Matrix Estimator. Journal of Multivariate Analysis, 1999, 71, 161-190.	1.0	205
13	Algorithms for Projectionâ€“Pursuit robust principal component analysis. Chemometrics and Intelligent Laboratory Systems, 2007, 87, 218-225.	3.5	204
14	Linearity of calibration curves: use and misuse of the correlation coefficient. Accreditation and Quality Assurance, 2002, 7, 281-285.	0.8	184
15	TOMCAT: A MATLAB toolbox for multivariate calibration techniques. Chemometrics and Intelligent Laboratory Systems, 2007, 85, 269-277.	3.5	170
16	Partial robust M-regression. Chemometrics and Intelligent Laboratory Systems, 2005, 79, 55-64.	3.5	166
17	Robust estimation of intraweek periodicity in volatility and jump detection. Journal of Empirical Finance, 2011, 18, 353-367.	1.8	142
18	Modeling churn using customer lifetime value. European Journal of Operational Research, 2009, 197, 402-411.	5.7	141

#	Article	IF	Citations
19	Sparse least trimmed squares regression for analyzing high-dimensional large data sets. Annals of Applied Statistics, 2013, 7, .	1.1	140
20	Robust factor analysis. Journal of Multivariate Analysis, 2003, 84, 145-172.	1.0	138
21	Implementing the Bianco and Yohai estimator for logistic regression. Computational Statistics and Data Analysis, 2003, 44, 273-295.	1.2	106
22	Estimation and decomposition of downside risk for portfolios with non-normal returns. Journal of Risk, 2008, 11, 79-103.	0.1	105
23	The multivariate least-trimmed squares estimator. Journal of Multivariate Analysis, 2008, 99, 311-338.	1.0	104
24	Robust forecasting with exponential and Holtâ€“Winters smoothing. Journal of Forecasting, 2010, 29, 285-300.	2.8	103
25	Time-Efficient Algorithms for Two Highly Robust Estimators of Scale. , 1992, , 411-428.		99
26	Robust linear discriminant analysis using S-estimators. Canadian Journal of Statistics, 2001, 29, 473-493.	0.9	97
27	Generalized S-Estimators. Journal of the American Statistical Association, 1994, 89, 1271-1281.	3.1	93
28	Evaluation of the Vocal Performance of Children Using a Voice Range Profile Index. Journal of Speech, Language, and Hearing Research, 1998, 41, 232-238.	1.6	90
29	Variable Selection for Logistic Regression Using a Prediction-Focused Information Criterion. Biometrics, 2006, 62, 972-979.	1.4	87
30	Robust estimators for the fixed effects panel data model. Econometrics Journal, 2007, 10, 521-540.	2.3	86
31	Generalizing univariate signed rank statistics for testing and estimating a multivariate location parameter. Journal of Nonparametric Statistics, 1995, 4, 293-308.	0.9	83
32	Robust Sparse Principal Component Analysis. Technometrics, 2013, 55, 202-214.	1.9	83
33	Measuring and testing Granger causality over the spectrum: An application to European production expectation surveys. International Journal of Forecasting, 2008, 24, 414-431.	6.5	78
34	Consumer sentiment and consumer spending: decomposing the Granger causal relationship in the time domain. Applied Economics, 2007, 39, 1-11.	2.2	71
35	Do stock prices contain predictive power for the future economic activity? A Granger causality analysis in the frequency domain. Journal of Macroeconomics, 2013, 35, 93-103.	1.3	65
36	A modified Pareto/NBD approach for predicting customer lifetime value. Expert Systems With Applications, 2009, 36, 2062-2071.	7.6	60

#	Article	IF	Citations
37	The Gaussian rank correlation estimator: robustness properties. Statistics and Computing, 2012, 22, 471-483.	1.5	55
38	Sovereign credit rating determinants: A comparison before and after the European debt crisis. Journal of Banking and Finance, 2017, 77, 108-121.	2.9	55
39	A class of high-breakdown scale estimators based on subranges. Communications in Statistics - Theory and Methods, 1992, 21, 1935-1951.	1.0	52
40	On the Construction of the European Economic Sentiment Indicator*. Oxford Bulletin of Economics and Statistics, 2010, 72, 47-62.	1.7	52
41	On the predictive content of production surveys: A pan-European study. International Journal of Forecasting, 2005, 21, 363-375.	6.5	50
42	Influence functions and efficiencies of the canonical correlation and vector estimates based on scatter and shape matrices. Journal of Multivariate Analysis, 2006, 97, 359-384.	1.0	49
43	Consumer confidence in Europe: United in diversity?. International Journal of Research in Marketing, 2007, 24, 113-127.	4.2	49
44	Robust canonical correlations: A comparative study. Computational Statistics, 2005, 20, 203-229.	1.5	46
45	Outlyingness Weighted Covariation. Journal of Financial Econometrics, 2011, 9, 657-684.	1.5	45
46	The breakdown behavior of the maximum likelihood estimator in the logistic regression model. Statistics and Probability Letters, 2002, 60, 377-386.	0.7	43
47	The affine equivariant sign covariance matrix: asymptotic behavior and efficiencies. Journal of Multivariate Analysis, 2003, 87, 328-355.	1.0	43
48	Influence of observations on the misclassification probability in quadratic discriminant analysis. Journal of Multivariate Analysis, 2005, 96, 384-403.	1.0	42
49	A comparison of algorithms for the multivariate L 1-median. Computational Statistics, 2012, 27, 393-410.	1.5	42
50	Poverty Dynamics in Europe. International Sociology, 2009, 24, 368-396.	0.8	41
51	Sparse canonical correlation analysis from a predictive point of view. Biometrical Journal, 2015, 57, 834-851.	1.0	41
52	Identifying Demand Effects in a Large Network of Product Categories. Journal of Retailing, 2016, 92, 25-39.	6.2	41
53	Robust continuum regression. Chemometrics and Intelligent Laboratory Systems, 2005, 76, 197-204.	3.5	40
54	PREDICTIONâ€FOCUSED MODEL SELECTION FOR AUTOREGRESSIVE MODELS. Australian and New Zealand Journal of Statistics, 2007, 49, 359-379.	0.9	40

#	Article	IF	Citations
55	Fitting multiplicative models by robust alternating regressions. Statistics and Computing, 2003, 13, 23-36.	1.5	39
56	Important factors determining Fintech loan default: Evidence from a lendingclub consumer platform. Journal of Economic Behavior and Organization, 2020, 173, 270-296.	2.0	36
57	Estimators of the multiple correlation coefficient: Local robustness and confidence intervals. Statistical Papers, 2003, 44, 315-334.	1.2	35
58	Trimmed bagging. Computational Statistics and Data Analysis, 2007, 52, 362-368.	1.2	35
59	Nonparametric estimators for the probability of ruin. Insurance: Mathematics and Economics, 1990, 9, 127-130.	1.2	34
60	The bias of k-step M-estimators. Statistics and Probability Letters, 1994, 20, 411-420.	0.7	32
61	Robust M-estimation of multivariate GARCH models. Computational Statistics and Data Analysis, 2010, 54, 2459-2469.	1.2	32
62	Dynamics in the international market segmentation of new product growth. International Journal of Research in Marketing, 2012, 29, 81-92.	4.2	32
63	Sparse partial robust M regression. Chemometrics and Intelligent Laboratory Systems, 2015, 149, 50-59.	3.5	31
64	Association study between bipolar disorder and candidate genes involved in dopamineserotonin metabolism and GABAergic neurotransmission. Psychiatric Genetics, 1996, 6, 213-217.	1.1	30
65	Limit behavior of the empirical influence function of the median. Statistics and Probability Letters, 1998, 37, 331-340.	0.7	28
66	Multivariate out-of-sample tests for Granger causality. Computational Statistics and Data Analysis, 2007, 51, 3319-3329.	1.2	28
67	RoPEUS: A New Robust Algorithm for Static Positioning in Ultrasonic Systems. Sensors, 2009, 9, 4211-4229.	3.8	28
68	Efficient high-breakdown M-estimators of scale. Statistics and Probability Letters, 1994, 19, 371-379.	0.7	27
69	Robust Regression in Stata. SSRN Electronic Journal, 0, , .	0.4	27
70	Robust explicit estimators of Weibull parameters. Metrika, 2011, 73, 187-209.	0.8	27
71	Robust exponential smoothing of multivariate time series. Computational Statistics and Data Analysis, 2010, 54, 2999-3006.	1.2	26
72	The global entry of new pharmaceuticals: A joint investigation of launch window and price. International Journal of Research in Marketing, 2011, 28, 295-308.	4.2	26

#	Article	IF	Citations
73	Forecasting using sparse cointegration. International Journal of Forecasting, 2016, 32, 1256-1267.	6.5	26
74	Multivariate volatility forecasts for stock market indices. International Journal of Forecasting, 2021, 37, 484-499.	6.5	26
75	Robust High-Dimensional Precision Matrix Estimation. , 2015, , 325-350.		26
76	Generalized S-Estimators. Journal of the American Statistical Association, 1994, 89, 1271.	3.1	25
77	Sign and Rank Covariance Matrices: Statistical Properties and Application to Principal Components Analysis. , 2002, , 257-269.		24
78	Robust Estimation of Mean and Dispersion Functions in Extended Generalized Additive Models. Biometrics, 2012, 68, 31-44.	1.4	23
79	Robust sparse canonical correlation analysis. BMC Systems Biology, 2016, 10, 72.	3.0	23
80	The shooting S-estimator for robust regression. Computational Statistics, 2016, 31, 829-844.	1.5	22
81	S-Estimation for Penalized Regression Splines. Journal of Computational and Graphical Statistics, 2010, 19, 609-625.	1.7	21
82	Robust Methods for Canonical Correlation Analysis. Studies in Classification, Data Analysis, and Knowledge Organization, 2000, , 321-326.	0.2	21
83	Location adjustment for the minimum volume ellipsoid estimator. Statistics and Computing, 2002, 12, 191-200.	1.5	20
84	Influence properties of partial least squares regression. Chemometrics and Intelligent Laboratory Systems, 2004, 71, 13-20.	3.5	20
85	Performance of likelihood-based estimation methods for multilevel binary regression models. Journal of Statistical Computation and Simulation, 2005, 75, 1003-1017.	1.2	20
86	Robust online scale estimation in time series: A model-free approach. Journal of Statistical Planning and Inference, 2009, 139, 335-349.	0.6	20
87	Billboard and cinema advertising: Missed opportunity or spoiled arms?. International Journal of Research in Marketing, 2014, 31, 425-433.	4.2	19
88	The k-step spatial sign covariance matrix. Advances in Data Analysis and Classification, 2010, 4, 137-150.	1.4	18
89	Robust groupwise least angle regression. Computational Statistics and Data Analysis, 2016, 93, 421-435.	1.2	18
90	Robust Maximum Association Estimators. Journal of the American Statistical Association, 2017, 112, 436-445.	3.1	18

#	Article	IF	Citations
91	The influence function of penalized regression estimators. Statistics, 2015, 49, 741-765.	0.6	17
92	Robust Estimation of the Vector Autoregressive Model by a Least Trimmed Squares Procedure. , 2008, , 489-501.		17
93	Predicting Customer Wallet Without Survey Data. Journal of Service Research, 2009, 11, 219-231.	12.2	16
94	Multivariate generalized S-estimators. Journal of Multivariate Analysis, 2009, 100, 876-887.	1.0	15
95	The predictive power of the business and bank sentiment of firms: A high-dimensional Granger Causality approach. European Journal of Operational Research, 2016, 254, 138-147.	5.7	15
96	Maxbias curves of robust scale estimators based on subranges. Metrika, 2001, 53, 101-122.	0.8	14
97	Logistic discrimination using robust estimators: An influence function approach. Canadian Journal of Statistics, 2008, 36, 157-174.	0.9	14
98	Jump robust daily covariance estimation by disentangling variance and correlation components. Computational Statistics and Data Analysis, 2012, 56, 2993-3005.	1.2	14
99	Positive-breakdown regression by minimizing nested scale estimators. Journal of Statistical Planning and Inference, 1996, 53, 197-235.	0.6	13
100	Bounded influence regression using high breakdown scatter matrices. Annals of the Institute of Statistical Mathematics, 2003, 55, 265-285.	0.8	13
101	Outlyingness Weighted Covariation. SSRN Electronic Journal, 0, , .	0.4	13
102	Unveiling the relationship between the transaction timing, spending and dropout behavior of customers. International Journal of Research in Marketing, 2015, 32, 78-93.	4.2	13
103	Commodity dynamics: A sparse multi-class approach. Energy Economics, 2016, 60, 62-72.	12.1	13
104	Asymptotics of Generalized S-Estimators. Journal of Multivariate Analysis, 1994, 51, 148-177.	1.0	12
105	Robust estimation of the conditional median function at elliptical models. Statistics and Probability Letters, 2001, 51, 361-368.	0.7	12
106	Robust estimation for ordinal regression. Journal of Statistical Planning and Inference, 2013, 143, 1486-1499.	0.6	12
107	Sparse regression for large data sets with outliers. European Journal of Operational Research, 2022, 297, 782-794.	5.7	12
108	Maxbias Curves of Robust Location Estimators based on Subranges. Journal of Nonparametric Statistics, 2002, 14, 295-306.	0.9	11

#	Article	IF	Citations
109	Fast and robust estimation of the multivariate errors inÂvariables model. Test, 2010, 19, 286-303.	1.1	11
110	Asymptotics of the Repeated Median Slope Estimator. Annals of Statistics, 1994, 22, 1478.	2.6	10
111	The impact of a sustainability constraint on the mean-tracking error efficient frontier. Economics Letters, 2013, 119, 255-260.	1.9	10
112	Computational aspects of robust Holt-Winters smoothing based on M-estimation. Applications of Mathematics, 2008, 53, 163-176.	0.9	9
113	Supervised dimension reduction for multivariate time series. Econometrics and Statistics, 2017, 4, 57-69.	0.8	9
114	An easy way to increase the finite-sample efficiency of the resampled minimum volume ellipsoid estimator. Computational Statistics and Data Analysis, 1997, 25, 125-141.	1.2	8
115	The impact of education on third births. A multilevel discrete-time hazard analysis. Journal of Applied Statistics, 2005, 32, 1035-1050.	1.3	8
116	Forecasting Using Robust Exponential Smoothing with Damped Trend and Seasonal Components. SSRN Electronic Journal, 0, , .	0.4	8
117	An algorithm for the multivariate group lasso with covariance estimation. Journal of Applied Statistics, 2018, 45, 668-681.	1.3	8
118	Robust control charts for time series data. Expert Systems With Applications, 2011, 38, 13810-13810.	7.6	7
119	Testing the information matrix equality with robust estimators. Journal of Statistical Planning and Inference, 2006, 136, 3583-3613.	0.6	6
120	Multiclass vector autoâ€regressive models for multistore sales data. Journal of the Royal Statistical Society Series C: Applied Statistics, 2018, 67, 435-452.	1.0	5
121	Robust estimation of linear state space models. Communications in Statistics Part B: Simulation and Computation, 2019, 48, 1694-1705.	1.2	5
122	Multiple group linear discriminant analysis: robustness and error rate. , 2006, , 521-532.		5
123	Maximum Deviation Curves for Location Estimators. Statistics, 1996, 28, 285-305.	0.6	4
124	Algorithms for Projection-Pursuit Robust Principal Component Analysis. SSRN Electronic Journal, 2006, , .	0.4	4
125	Robust Online Scale Estimation in Time Series: A Regression-Free Approach. SSRN Electronic Journal, 0, , .	0.4	4
126	Robust and sparse estimation of tensor decompositions. , 2013, , .		4

#	Article	IF	Citations
127	Robust High-Dimensional Precision Matrix Estimation. SSRN Electronic Journal, 2014, , .	0.4	4
128	The Predictive Power of the European Economic Sentiment Indicator. SSRN Electronic Journal, 0, , .	0.4	4
129	Robust and Sparse Estimation of the Inverse Covariance Matrix Using Rank Correlation Measures. , 2016, , 35-55.		4
130	A note on finite-sample efficiencies of estimators for the minimum volume ellipsoid. Journal of Statistical Computation and Simulation, 2002, 72, 585-596.	1.2	3
131	Robust Sparse Principal Component Analysis. SSRN Electronic Journal, 2011, , .	0.4	3
132	Do Stock Prices Contain Predictive Power for the Future Economic Activity? A Granger Causality Analysis in the Frequency Domain. SSRN Electronic Journal, 2011, , .	0.4	3
133	On the Optimality of Multivariate Sâ€Estimators. Scandinavian Journal of Statistics, 2011, 38, 332-341.	1.4	3
134	Robust Multivariate Methods in Chemometrics. , 2020, , 393-430.		3
135	Robust and sparse multigroup classification by the optimal scoring approach. Data Mining and Knowledge Discovery, 2020, 34, 723-741.	3.7	3
136	Robust and Sparse Factor Modelling. SSRN Electronic Journal, 0, , .	0.4	3
137	Sparse Partial Robust M Regression. SSRN Electronic Journal, 0, , .	0.4	3
138	A Robust Biplot Representation of Two-way Tables. Studies in Classification, Data Analysis, and Knowledge Organization, 1998, , 355-361.	0.2	3
139	Efficient and robust scale estimation for trended time series. Statistics and Probability Letters, 2009, 79, 1900-1905.	0.7	2
140	Regression-based, regression-free and model-free approaches for robust online scale estimation. Journal of Statistical Computation and Simulation, 2010, 80, 1023-1040.	1.2	2
141	Detecting time variation in the price puzzle: a less informative prior choice for time varying parameter VAR models. Studies in Nonlinear Dynamics and Econometrics, 2017, 21, .	0.3	2
142	An Information Criterion for Variable Selection in Support Vector Machines. SSRN Electronic Journal, 0, , .	0.4	2
143	On the Optimality of Multivariate S-Estimators. SSRN Electronic Journal, 0, , .	0.4	2
144	A Comparison of Algorithms for the Multivariate L1-Median. SSRN Electronic Journal, 0, , .	0.4	2

#	Article	IF	Citations
145	Robust Exponential Smoothing of Multivariate Time Series. SSRN Electronic Journal, 0, , .	0.4	1
146	Sparse and Robust Factor Modelling. SSRN Electronic Journal, 2011, , .	0.4	1
147	The Sustainability of Mean-Variance and Mean-Tracking Error Efficient Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
148	Discussion of â€˜Asymptotic Theory of Outlier Detection Algorithms for Linear Time Series Regression Modelsâ€™. Scandinavian Journal of Statistics, 2016, 43, 353-356.	1.4	1
149	Linearly Transforming Variables in the VAR Model, How Does it Change the Impulse Response?. Journal of Econometric Methods, 2018, 7, .	0.6	1
150	Statistical Inference for a Robust Measure of Multiple Correlation. , 2002, , 557-562.		1
151	The Shooting S-Estimator for Robust Regression. SSRN Electronic Journal, 0, , .	0.4	1
152	Title is missing!. Annals of the Institute of Statistical Mathematics, 2003, 55, 265-285.	0.8	1
153	Logistic Discrimination using Robust Estimators. SSRN Electronic Journal, 0, , .	0.4	1
154	Multivariate Out-of-Sample Tests for Granger Causality. SSRN Electronic Journal, 0, , .	0.4	1
155	Robust Linear Discriminant Analysis for Multiple Groups: Influence and Classification Efficiencies. SSRN Electronic Journal, 2005, , .	0.4	0
156	Corrigendum to â€œConsumer confidence in Europe: United in diversity?â€•[International Research in Marketing 24 (2007) 113â€“127]. International Journal of Research in Marketing, 2007, 24, 360.	4.2	0
157	Trimmed Bagging. SSRN Electronic Journal, 0, , .	0.4	0
158	Regression-Based, Regression-Free and Model-Free Approaches for Robust Online Scale Estimation. SSRN Electronic Journal, 0, , .	0.4	0
159	Dynamics in International Market Segmentation of New Product Growth. SSRN Electronic Journal, 0, , .	0.4	0
160	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	1.2	0
161	Unveiling the Relationship between the Transaction Timing, Spending and Dropout Behavior of Customers. SSRN Electronic Journal, 0, , .	0.4	0
162	Comments on: Robust estimation of multivariate location and scatter in the presence of cellwise and casewise contamination. Test, 2015, 24, 462-466.	1.1	0

#	Article	IF	Citations
163	Robust Sparse Canonical Correlation Analysis. SSRN Electronic Journal, 0, , .	0.4	0
164	An Algorithm for the Multivariate Group Lasso with Covariance Estimation. SSRN Electronic Journal, 0, , .	0.4	0
165	Robust and Sparse Estimation of the Inverse Covariance Matrix Using Rank Correlation Measures. SSRN Electronic Journal, 0, , .	0.4	0
166	Robust Estimation of Linear State Space Models. SSRN Electronic Journal, 0, , .	0.4	0
167	Discussion of â€œThe power of monitoring: how to make the most of a contaminated multivariate sampleâ€•by Andrea Cerioli, Marco Riani, Anthony C. Atkinson and Aldo Corbellini. Statistical Methods and Applications, 2018, 27, 621-623.	1.2	0
168	The K-Step Spatial Sign Covariance Matrix. SSRN Electronic Journal, 0, , .	0.4	0
169	The Influence Function of Penalized Regression Estimators. SSRN Electronic Journal, 0, , .	0.4	0
170	High Breakdown Regression by Minimization of a Scale Estimator. , 1994, , 245-250.		0
171	The Predictive Power of the Business and Bank Sentiment of Firms: A High-Dimensional Granger Causality Approach. SSRN Electronic Journal, 0, , .	0.4	0