

Publications

- Bouezmarni, T., Camirand Lemyre, F., El Ghouch, A. (2019) Estimation of a bivariate conditional copula when a variable is subject to random right censoring. To appear in *Electronic Journal of Statistics*.
- Begin, É., and Dutilleuly, P., and Beaulieu, C., and Bouezmarni, T. (2019) The M-Vine decomposition for VAR(1) models. To appear in *statistics and Probability Letters*.
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- Bouezmarni, T., and Beillegem, S., and Rabhi Y. (2019). Nonparametric beta kernel estimator for long memory series. To appear in *Canadian Journal of Statistics*.
- Bouezmarni, T., Camirand Lemyre, F., and Quessy, J-F. (2019). Nonparametric measures of local causality and tests of local non-causality in time series. *Electronic Journal of Statistics*, 13, 4121-4156.
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- Rabhi Y., and Bouezmarni, T. (2019). Copula function for right-censored length-biased data. To appear in *Journal of the American Statistical Association*.
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- Belalia, M., Bouezmarni, T., Taamouti, A., and Camirand Lemyre, F. (2017) Tests of independence based on Bernstein empirical copula processes. *Journal of Nonparametric Statistics*, 29, 346-380.
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- Taamouti, A., Bouezmarni, T., and El Ghouch, A. (2014). Nonparametric Estimation and Inference for Granger Causality Measures. *Journal of Econometrics*, 180, 251-262.
- Bouezmarni, T., Taamouti, A., and El Ghouch, A. (2013). Bernstein Estimator for Unbounded Density Copula Densities. *Statistics and Risk Modelling*, 30, 343-360.
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