

Bruno N. Rémillard, PhD

Canadian citizen born July 7, 1961 in Montmagny, QC, Canada

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Degrees

BSc (Math), Université Laval, Québec, QC, Canada, 1983

MSc (Math), Université Laval, Québec, QC, Canada, 1985

PhD (Math), Carleton University, Ottawa, ON, Canada, 1987

Main Current Roles

Honorary Professor, Department of Decision Sciences, HEC Montréal, Montréal, QC, Canada

Regular Member, Centre de recherches mathématiques (www.crmath.ca)

Regular Member, Group for Research in Decision Analysis (www.gerad.ca)

President Elect (2021-2022), Statistical Society of Canada

President (2022-2023), Statistical Society of Canada

Past President (2023-2024), Statistical Society of Canada

Member of the Grant Selection Committee in Mathematics and Statistics (2023-2026), Natural Sciences and Engineering Research Council of Canada (NSERC)

Career Highlights

Career spanning over 30 years and two institutions

124 publications, including 4 books and **75** research articles in peer-reviewed journals

✓ As of January 9, 2024: 5813 citations; *h*-index: 27; *i*₁₀-index: 63

\$2,346,030 in grants, including \$1,160,749 [49.5%] as Principal Investigator

More than 80 invited talks given in 17 different countries around the globe

Exceptional record of highly qualified personnel training

✓ 51 MSc, 12 PhD students, 4 postdoctoral fellows supervised to completion

✓ 1 PhD student and 5 postdoctoral fellows under current supervision

Several awards and distinctions

✓ Pierre Robillard Award for best PhD thesis in probability/statistics in Canada (1988)

✓ Elected member of the International Statistical Institute (2000)

✓ Canadian Journal of Statistics Best Paper Award (2003, paper #21)

✓ Econometrics Best Paper Award (2018, paper #54)

✓ Pierre Laurin Award for Excellence in Research, HEC Montréal (2007)

✓ Distinguished Professorship in Financial Engineering, HEC Montréal (2012–15)

✓ Roger Charbonneau Award for Best Textbook, HEC Montréal (2013)

✓ Fellow of the Institute of Mathematical Statistics (2019)

✓ Gold Medal of the Statistical Society of Canada (2019)

Academic and Research Experience

Full-Time Positions

- 1987–88: Postdoctoral Fellow, Cornell University, Ithaca, NY
- 1988–92: Assistant Professor, Université du Québec à Trois-Rivières (UQTR)
- 1992–96: Associate Professor, UQTR, Trois-Rivières
- 1996–2001: Professor, UQTR, Trois-Rivières
- 2001–2019: Professor, HEC Montréal

Other Appointment

- 1993–2005: Adjunct Professor, Université Laval, Québec
- 2018–2021: Adjunct Professor, Université de Sherbrooke, Québec

Research Funding

Current Grants

- 2020–27: NSERC Discovery Grant \$27,000 per year
 “Statistical tests based on empirical processes”

Previous Grants

Total: \$2,157,030

NSERC Discovery Grants (uninterrupted funding since 1989)

Total (excluding the current grant): \$731,730

6 NSERC Equipment Grants (1994, 1995, 1996, 1999, 2001, 2006)

Total: \$233,019

FRQNT Team Research Grants (uninterrupted from 2002 to 2018)

Total (excluding the current grant): \$985,281

CANSSI Collaborative Research Grant (2014–17)

Total: \$200,000

Ministère des relations internationales et de la Francophonie du Québec (2019–2020)

Total: \$7,000

Scientific Leadership

Program Chair, Joint Statistical Meeting, Ottawa, May 2008 [850 delegates]

Statistical Society of Canada (SSC) and Société française de statistique (SFdS)

Program Chair, Workshop on Measurement and Control of Systemic Risk,

Centre de recherches mathématiques (CRM), Montréal, September 2017 [52 delegates]

Co-Program Chair, Optimization Days 2003, HEC Montréal, May 2003 [282 delegates]

Member, Scientific Committee, Thematic Program on Risk in Complex Systems

CRM, August to December 2017 [1 summer course + 5 workshops; \approx 300 participants]

Editorial Work and Refereeing

- 1998–2003: Associate Editor, *The Canadian Journal of Statistics*
- 1998–2013: Associate Editor, *Annales mathématiques du Québec* (published by Springer)
- 2005: Co-Editor, *Statistical Modeling and Analysis for Complex Data Problems*, Springer, New York, xiv + 324 pp. [ISBN 978–0–387–24555–3]
- 2005: Guest Editor, Special Issue of *The Canadian Journal of Statistics* (vol. 33, no. 3)
- 2012: Guest Editor, Special Issue of the *Journal of Multivariate Analysis* (vol. 110)
- 2017–2019: Co-Editor, Special Issue of *The Canadian Journal of Statistics*,
- 2020–2022: Co-Editor, Special Issue of *The Canadian Journal of Statistics*,
- 2021–: Associate Editor, *Electronic Journal of Statistics*

Referee for over 200 manuscripts for a wide variety of mathematical and statistical journals, 20 NSERC grant applications, etc.

Workshops and Invited Lectures

Over 80 invited lectures delivered in universities and research institutes in 17 different countries (Canada, USA, Mexico; Austria, France, Germany, Greece, Italy, Spain, Switzerland, UK; Morocco; China, Singapore, Turkey, United Arab Emirates; Australia)

Day-long workshops given at the Canadian Applied and Industrial Mathematics Society (CAIMS, 2012) and at the SSC Annual Meeting (2013, 2015)

Other Professional Involvement

Statistical Society of Canada (SSC)

- 1995–97: Elected Member, Board of Directors
- 1998–20: Member, Pierre Robillard Award Selection Committee
- 2021–22: President-Elect, Statistical Society of Canada (as of July 1)
- 2022–23: President, Statistical Society of Canada (as of July 1)
- 2023–24: Past President, Statistical Society of Canada (as of July 1)

Canadian Mathematical Society (CMS)

- 2005–07: Vice-President

Natural Sciences and Engineering Research Council of Canada (NSERC)

- 1995–97: Member, Statistical Sciences Grant Selection Committee
- 1997–98: Chair, Statistical Sciences Grant Selection Committee
- 2000–02: Member, Statistical Sciences Funding Reallocation Steering Committee
- 2001: Member, Major Facilities Access Site Visit Committee (BIRS)
- 2005: Member, Major Facilities Access Site Visit Committee (BIRS)
- 2023–26: Member, Mathematics and Statistics (1508) Grant Selection Committee

Fonds de recherche du Québec — Nature et technologies (FRQNT)

- 2005–06: Member, Team Grant Adjudication Committee for Mathematics, Operation Research, and Statistics

Centre de recherches mathématiques de Montréal (CRM)

- 2001–02: Elected Member, Board of Directors

Consulting

- 1995–2001: Co-Director, Statistical Consulting Service, UQTR, Trois-Rivières
- 2007–09: Innocap Investment Management
- 2007– : National Bank of Canada

Graduate Supervision

9 Postdoctoral Fellows

- 1999–2000: Éric Derbez, Software Architect, iPosi inc., Vancouver, BC
- 2002–03: Ivan Gentil, Professor, Université Claude-Bernard, Lyon (France)
- 2011–13: Alberto Carabarin-Aguirre, Analyst, Pipeline International Corporation, El Paso, TX
- 2017–18: Bouchra Nasri, Assistant Professor, Université de Montréal
- 2022–: Idriss Sekkak, Postdoctoral Fellow at Université de Montréal (with B.R. Nasri)
- 2023–: William Ruth, Postdoctoral Fellow at Université de Montréal (with B.R. Nasri)
- 2023–: Isaudin Bin Ismail, Postdoctoral Fellow at HEC Montréal (with B.R. Nasri)
- 2024–: Yunhong Lyu, Postdoctoral Fellow at Université de Montréal (with B.R. Nasri)
- 2024–: Driss Bouggar, Postdoctoral Fellow at HEC Montréal (with B.R. Nasri)

William Ruth is CANSSI Distinguished Postdoctoral Fellow (2023–2025).

13 PhD Students: 2 in Sherbrooke, 1 at Laval, the rest at HEC or U. Montréal

- 2002: Sofiane Grira, Associate Professor, Abu Dhabi University, United Arab Emirates
- 2003: Xiaogang Chen, Senior Software Engineer, Omneon Video Networks, Portland, OR
- 2005: Jean-François Quessy, Professor, U. du Québec à Trois-Rivières
- 2007: Hela Dahen, Head of Modeling and Basel, Abu Dhabi Commercial Bank
Aymen Karoui, Assistant Professor, Glendon College, York University
Jean-François Renaud, Associate Professor, U. du Québec à Montréal
- 2010: Alexandre Hocquard, Vice President and Senior Portfolio Manager, Fiera Capital
- 2011: Hirbod Assa, Reader, Essex University
- 2014: Clarence Simard, Associate Professor, U. du Québec à Montréal
- 2017: Malek Ben Abdellatif, Lecturer, HEC Montréal
Rim Cherif, Assistant Professor, School of Business at the American University in Cairo
- 2018: Hugo Lamarre, Vice-President Marketing, UniConsultants, Montréal
- 2019– : Mamadou Yamar Thioub

Jean-François Quessy's PhD thesis won the SSC Pierre Robillard Award in 2005 and the SFdS (French Statistical Society) M.-J.-Laurent-Duhamel Award in 2008.

51 MSc Students (3 at Laval, 2 at UQTR, the rest at HEC)

- 1995: Christiane Jacques
- 2000: Jean-François Ducré-Robitaille, Jean-François Quessy
- 2002: Abderrahmane Ait-Simmou, Sébastien Monciaud, Nabil Saimi
- 2003: David Turcotte
- 2004: Tarek Dakhli
- 2005: Bouchra Abakarim, Carlos-Andrés Amezquita, Jean-Luc Gardère, Alexandre Roch
- 2006: Jonathan Jobin, Kadiata Kane, Frédéric Soustra
- 2007: Fatiath Oketokoun, Alexandre Prince, Carolina Sarappa
- 2008: Adil Abkari, Elie Elkhali, Vincent Gagnon, Hugues Langlois-Bertrand, Nicolas Ponce, Aziz Soré
- 2010: Kaveh Amidya, Malek Ben Abdellatif, Rim Cherif, Guillaume Bergeron, Tommy Rajotte
- 2011: Nadim Amatoury, Alexandre Gougeon, Gauthier Webanck
- 2012: Alexandre Beaulne, Mouhamed Diop, Laurent Jolicoeur, Gerassimos Rassias, Vincent Roy
- 2013: David-Shaun Guay, Christian Haug-Johansen
- 2014: Romain Bui, Vincent Duranceau-Desmarais, Mélanie Dussarrat
- 2015: Eugénie Chekouo, Simon Lemieux
- 2016: Marie-Claude Boisvert, Maxime Bourque, Philippe Branchini, Alexandre Chrétien
- 2017: Massimo Caccia
- 2018: Hugo Rossi, Mamadou Yamar Thioub

Peer-Reviewed Articles

1. B. Rémillard and R. Theodorescu. Invariance properties of a class of Gaussian diffusion processes by integral transforms. *Bull. Sc. math. 2e serie*, 110:129–138, 1986
2. B. Rémillard and D. A. Dawson. Laws of the iterated logarithm and large deviations for a class of diffusion processes. *Canad. J. Statist.*, 17(4):349–376, 1989
3. B. Rémillard and D. A. Dawson. A limit theorem for brownian motion in a random scenery. *Canad. Math. Bull.*, 34(3):385–391, 1991. doi: 10.4153/CMB-1991-061-1. URL <https://doi.org/10.4153/CMB-1991-061-1>
4. T.-Y. Lee and B. Rémillard. Occupation times in systems of null recurrent Markov processes. *C. R. Math. Rep. Acad. Sci. Canada*, 14(1):2–6, 1992
5. C. Reischer and B. Rémillard. A remark on a variational problem in probability. *Inform. Sci.*, 74(3): 213–221, 1993. ISSN 0020-0255. doi: 10.1016/0020-0255(93)90096-5. URL [https://doi.org/10.1016/0020-0255\(93\)90096-5](https://doi.org/10.1016/0020-0255(93)90096-5)
6. B. Rémillard, C. Reischer, and B. Abdous. A note on entropy. *C. R. Math. Rep. Acad. Sci. Canada*, 14 (6):279–284, 1992
7. J. Desrochers and B. Rémillard. Sur l'inaptitude des tests d'indépendance à rejeter l'hypothèse d'efficience. *FINÉCO*, 4(1):63–79, 1994
8. T.-Y. Lee and B. Rémillard. Occupation times in systems of null recurrent Markov processes. *Probab. Theory Related Fields*, 98(2):245–259, 1994. doi: 10.1007/BF01192516. URL <https://doi.org/10.1007/BF01192516>
9. B. Rémillard. On Chung's law of the iterated logarithm for a class of stochastic integrals. *Ann. Probab.*, 22(4):1794–1802, 1994
10. B. Abdous and B. Rémillard. Relating quantiles and expectiles under weighted-symmetry. *Ann. Inst. Statist. Math.*, 47(2):371–384, 1995

11. T.-Y. Lee and B. Remillard. Large deviations for the three-dimensional super-Brownian motion. *Ann. Probab.*, 23(4):1755–1771, 1995. URL [http://links.jstor.org/sici?sici=0091-1798\(199510\)23:4<1755:LDFTT>2.0.CO;2-D&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199510)23:4<1755:LDFTT>2.0.CO;2-D&origin=MSN)
12. P. Barbe, C. Genest, K. Ghoudi, and B. Rémillard. On Kendall’s process. *J. Multivariate Anal.*, 58(2):197–229, 1996. doi: 10.1006/jmva.1996.0048. URL <https://doi.org/10.1006/jmva.1996.0048>
13. B. Fabi, S. Beauchamp, B. Rémillard, and L. Cardinal. Déterminants organisationnels du plafonnement de carrière. *Psychologie du Travail et des Organisations*, 2:7–25, 1996 .
14. C. Genest, K. Ghoudi, and B. Rémillard. A note on tightness. *Statist. Probab. Lett.*, 27(4):331–339, 1996. doi: 10.1016/0167-7152(95)00094-1. URL [https://doi.org/10.1016/0167-7152\(95\)00094-1](https://doi.org/10.1016/0167-7152(95)00094-1)
15. M. N’zi, B. Rémillard, and R. Theodorescu. Between Strassen and Chung normalizations for Lévy’s area process. *Bernoulli*, 4(1):115–125, 1998. doi: 10.2307/3318534. URL <https://doi.org/10.2307/3318534>
16. C. Jacques, B. Rémillard, and R. Theodorescu. Estimation of Linnik law parameters. *Statistics & Decisions*, 17(3):213–235, 1999
17. B. Rémillard and R. Theodorescu. Inference based on the empirical probability generating function for mixtures of poisson distributions. *Statistics & Decisions*, 18(4):349–366, 2000
18. K. Ghoudi, R. J. Kulperger, and B. Rémillard. A nonparametric test of serial independence for time series and residuals. *J. Multivariate Anal.*, 79(2):191–218, 2001. doi: 10.1006/jmva.2000.1967. URL <https://doi.org/10.1006/jmva.2000.1967>
19. C. Genest, J.-F. Quessy, and B. Rémillard. Tests of serial independence based on Kendall’s process. *Canad. J. Statist.*, 30(3):441–461, 2002. doi: 10.2307/3316147. URL <https://doi.org/10.2307/3316147>
20. B. Rémillard and R. Theodorescu. Linnik related distributions. *Proc. Rom. Acad. Ser. A Math. Phys. Tech. Sci. Inf. Sci.*, 3(1-2):3–6, 2002
21. B. Abdous, K. Ghoudi, and B. Rémillard. Nonparametric weighted symmetry tests. *Canad. J. Statist.*, 31(4):357–381, 2003. doi: 10.2307/3315851. URL <https://doi.org/10.2307/3315851> [Winner of the 2003 CJS Best Paper Award]
22. C. Genest and B. Rémillard. Tests of independence and randomness based on the empirical copula process. *Test*, 13(2):335–370, 2004. doi: 10.1007/BF02595777. URL <https://doi.org/10.1007/BF02595777>
23. T. Berrada, D. J. Dupuis, E. Jacquier, N. Papageorgiou, and B. Rémillard. Credit migration and derivatives pricing using copulas. *J. Comput. Finance*, 10:43–68, 2006
24. C. Genest, J.-F. Quessy, and B. Rémillard. Goodness-of-fit procedures for copula models based on the probability integral transformation. *Scand. J. Statist.*, 33(2):337–366, 2006. doi: 10.1111/j.1467-9469.2006.00470.x. URL <https://doi.org/10.1111/j.1467-9469.2006.00470.x> .
25. C. Genest, J.-F. Quessy, and B. Rémillard. Local efficiency of a Cramér-von Mises test of independence. *J. Multivariate Anal.*, 97(1):274–294, 2006. doi: 10.1016/j.jmva.2005.03.003. URL <https://doi.org/10.1016/j.jmva.2005.03.003>

26. C. Genest, J.-F. Quessy, and B. Rémillard. On the joint asymptotic behavior of two rank-based estimators of the association parameter in the gamma frailty model. *Statist. Probab. Lett.*, 76(1):10–18, 2006. doi: 10.1016/j.spl.2005.03.016. URL <https://doi.org/10.1016/j.spl.2005.03.016>
27. C. Genest, K. Ghoudi, and B. Rémillard. Rank-based extensions of the Brock Dechert Scheinkman test for serial dependence. *J. Amer. Statist. Assoc.*, 102(480):1363–1376, 2007. doi: 10.1198/016214507000001076. URL <https://doi.org/10.1198/016214507000001076>
28. C. Genest, J.-F. Quessy, and B. Rémillard. Asymptotic local efficiency of Cramér-von Mises tests for multivariate independence. *Ann. Statist.*, 35(1):166–191, 2007. doi: 10.1214/009053606000000984. URL <https://doi.org/10.1214/009053606000000984>
29. P. Laroche and B. Rémillard. Hedge funds returns’ weighted-symmetry and the Omega© performance measure. *AIMA Journal*, Winter, 2007
30. J.-F. Renaud and B. Rémillard. Explicit martingale representations for Brownian functionals and applications to option hedging. *Stochastic Analysis and Applications*, 25(4):801–820, 2007
31. A. Hocquard, N. Papageorgiou, and B. Rémillard. Optimal hedging strategies with an application to hedge fund replication. *Wilmott Magazine*, (Jan-Feb):62–66, 2007
32. C. Genest and B. Rémillard. Validity of the parametric bootstrap for goodness-of-fit testing in semi-parametric models. *Ann. Inst. Henri Poincaré Probab. Stat.*, 44(6):1096–1127, 2008. doi: 10.1214/07-AIHP148. URL <https://doi.org/10.1214/07-AIHP148>
33. I. Gentil and B. Rémillard. Using systematic sampling selection for Monte Carlo solutions of Feynman-Kac equations. *Advances in Applied Probability*, 40(2):454–472, 2008
34. N. Papageorgiou, B. Rémillard, and A. Hocquard. Replicating the properties of hedge fund returns. *J. Altern. Invest.*, 11:8–38, 2008
35. D. Dupuis, E. Jacquier, N. Papageorgiou, and B. Rémillard. Empirical evidence on the dependence of credit default swaps and equity prices. *J. Futures Mark.*, 29(8):695–712, 2009
36. C. Genest, B. Rémillard, and D. Beaudoin. Goodness-of-fit tests for copulas: a review and a power study. *Insurance Math. Econom.*, 44(2):199–213, 2009. doi: 10.1016/j.insmatheco.2007.10.005. URL <https://doi.org/10.1016/j.insmatheco.2007.10.005>
37. B. Rémillard and O. Scaillet. Testing for equality between two copulas. *J. Multivariate Anal.*, 100:377–386, 2009
38. P. Del Moral, P. Hu, N. Oudjane, and B. Rémillard. On the robustness of the Snell envelope. *SIAM J. Financial Math.*, 2(1):587–626, 2011. doi: 10.1137/100798016. URL <https://doi.org/10.1137/100798016>
39. M. Gagnon, P. Laroche, and B. Rémillard. The value of liquidity from the hedge fund portfolio manager’s perspective. *J. Altern. Invest.*, 13:30–39, 2011
40. B. Rémillard and J.-F. Renaud. A martingale representation for the maximum of a Lévy process. *Commun. Stoch. Anal.*, 5(4):683–688, 2011. doi: 10.31390/cosa.5.4.05. URL <https://doi.org/10.31390/cosa.5.4.05>
41. P. Duchesne, K. Ghoudi, and B. Rémillard. On testing for independence between the innovations of several time series. *Canad. J. Statist.*, 40(3):447–479, 2012. doi: 10.1002/cjs.11141. URL <https://doi.org/10.1002/cjs.11141>

42. C. Labbé, B. Rémillard, and J.-F. Renaud. A simple discretization scheme for nonnegative diffusion processes, with applications to option pricing. *J. Comput. Finance*, 15:3–35, 2012
43. B. Rémillard, N. Papageorgiou, and F. Soustra. Copula-based semiparametric models for multivariate time series. *J. Multivariate Anal.*, 110:30–42, 2012
44. C. Genest, J. G. Nešlehová, and B. Rémillard. On the estimation of Spearman’s rho and related tests of independence for possibly discontinuous multivariate data. *J. Multivariate Anal.*, 117:214–228, 2013. doi: 10.1016/j.jmva.2013.02.007. URL <https://doi.org/10.1016/j.jmva.2013.02.007>
45. B. Rémillard and S. Rubenthaler. Optimal hedging in discrete time. *Quantitative Finance*, 13(6): 819–825, 2013
46. C. Genest, J. G. Nešlehová, and B. Rémillard. On the empirical multilinear copula process for count data. *Bernoulli*, 20(3):1344–1371, 2014. doi: 10.3150/13-BEJ524. URL <https://doi.org/10.3150/13-BEJ524>
47. K. Ghoudi and B. Rémillard. Comparison of specification tests for GARCH models. *Comput. Statist. Data Anal.*, 76:291–300, 2014. doi: 10.1016/j.csda.2013.03.009. URL <https://doi.org/10.1016/j.csda.2013.03.009>
48. B. Rémillard and J. Vaillancourt. On signed measure valued solutions of stochastic evolution equations. *Stochastic Process. Appl.*, 124(1):101–122, 2014. doi: 10.1016/j.spa.2013.07.003. URL <https://doi.org/10.1016/j.spa.2013.07.003>
49. D. J. Dupuis, N. Papageorgiou, and B. Rémillard. Robust conditional variance and value-at-risk estimation. *Journal of Financial Econometrics*, 13(4):896–921, 2015
50. A. Hocquard, N. Papageorgiou, and B. Rémillard. The payoff distribution model: An application to dynamic portfolio insurance. *Quantitative Finance*, pages 299–312, 2015. doi: 10.1080/14697688.2012.661872. URL <https://doi.org/10.1080/14697688.2012.661872>
51. C. Simard and B. Rémillard. Forecasting time series with multivariate copulas. *Depend. Model.*, 3 (1):59–82, 2015. doi: 10.1515/demo-2015-0005. URL <https://doi.org/10.1515/demo-2015-0005>
52. H. Ben-Ameur, R. Chérif, and B. Rémillard. American-style options in jump-diffusion models: estimation and evaluation. *Quantitative Finance*, 16(8):1313–1324, 2016. doi: 10.1080/14697688.2016.1142670
53. C. Genest, J. G. Nešlehová, and B. Rémillard. Asymptotic behavior of the empirical multilinear copula process under broad conditions. *J. Multivariate Anal.*, 159:82–110, 2017. doi: 10.1016/j.jmva.2017.04.002. URL <https://doi.org/10.1016/j.jmva.2017.04.002>
54. B. Rémillard. Goodness-of-fit tests for copulas of multivariate time series. *Econometrics*, 5(1):13, 2017 [Winner of the 2018 Econometrics Best Paper Award]
55. B. Rémillard, A. Hocquard, H. Lamarre, and N. A. Papageorgiou. Option pricing and hedging for discrete time regime-switching model. *Modern Economy*, 8:1005–1032, September 2017 B. Rémillard, A. Hocquard, H. Lamarre, N. Papageorgiou (2017). Option pricing and hedging for discrete time regime-switching models. *Modern Economy*, 8, 1005–1032.
56. B. Rémillard, B. Nasri, and T. Bouezmarni. On copula-based conditional quantile estimators. *Statist. Probab. Lett.*, 128:14–20, 2017. September 2017

57. K. Ghoudi and B. Rémillard. Serial independence tests for innovations of conditional mean and variance models. *TEST*, 27(1):3–26, 2018. doi: 10.1007/s11749-016-0521-3. URL <https://doi.org/10.1007/s11749-016-0521-3>
58. A. N. Bishop, P. Del Moral, K. Kamatani, and B. Rémillard. On one-dimensional Riccati diffusions. *Ann. Appl. Probab.*, 29(2):1127–1187, 2019. doi: 10.1214/18-AAP1431. URL <https://doi.org/10.1214/18-AAP1431>
59. C. Genest, J. G. Nešlehová, B. Rémillard, and O. A. Murphy. Testing for independence in arbitrary distributions. *Biometrika*, 106(1):47–68, 2019. doi: 10.1093/biomet/asy059. URL <https://doi.org/10.1093/biomet/asy059> [Online Version]
60. M. A. Kouritzin and B. Rémillard. On explicit local solutions of itô diffusions. *J. Math. Anal. Appl.*, 473(1):534–566, 2019. doi: 10.1016/j.jmaa.2018.12.067. URL <https://doi.org/10.1016/j.jmaa.2018.12.067> [Online Version]
61. B. Rémillard and J. Vaillancourt. Combining losing games into a winning game. *Fluctuation and Noise Letters*, 18(01):1950003, 2019. doi: 10.1142/S0219477519500032 [Online Version]
62. C. Simard and B. Rémillard. Pricing European options in a discrete time model for the limit order book. *Methodol. Comput. Appl. Probab.*, 21(3):985–1005, 2019. doi: 10.1007/s11009-017-9610-3. URL <https://doi.org/10.1007/s11009-017-9610-3> [Online Version]
63. B. R. Nasri and B. N. Rémillard. Copula-based dynamic models for multivariate time series. *J. Multivariate Anal.*, 172:107–121, 2019. doi: 10.1016/j.jmva.2019.03.002. URL <https://doi.org/10.1016/j.jmva.2019.03.002> [Online Version]
64. B. R. Nasri, B. N. Rémillard, and T. Bouezmarni. Semi-parametric copula-based models under non-stationarity. *J. Multivariate Anal.*, 173:347–365, 2019. doi: 10.1016/j.jmva.2019.03.007. URL <https://doi.org/10.1016/j.jmva.2019.03.007> [Online Version]
65. J. A. Chávez-Casillas, R. J. Elliott, B. Rémillard, and A. V. Swishchuk. A level-1 limit order book with time dependent arrival rates. *Methodol. Comput. Appl. Probab.*, 21(3):699–719, 2019 [Online Version]
66. B. N. Rémillard and J. Vaillancourt. Detecting periodicity from the trajectory of a random walk in random environment. *Statist. Probab. Lett.*, 155:108568, 2019. doi: <https://doi.org/10.1016/j.spl.2019.108568>. URL <http://www.sciencedirect.com/science/article/pii/S0167715219302147> [Online Version]
67. B. R. Nasri, B. N. Rémillard, and M. Y. Thioub. Goodness-of-fit for regime-switching copula models with application to option pricing. *Canad. J. Statist.*, 48(1):79–96, 2020. doi: 10.1002/cjs.11534. URL <https://doi.org/10.1002/cjs.11534> [Online Version]
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