

Mis à jour le 1^{er} octobre 2018 – Updated on October 1, 2018.

- o - **Preprints (Articles soumis – submitted articles) :**

- 1 [Achard, Gannaz, Clausel, and Roueff \[2017\]](#)
- 2 [Douc, Olsson, and Roueff \[2017\]](#)

- o - **Articles dans des revues à comité de lecture – articles in peer-reviewed journals :**

- 1 [Roueff and Sánchez-Pérez \[2017\]](#), to appear in [ALEA](#).
- 2 [Roueff and von Sachs \[2017\]](#), to appear in [Bernoulli](#).
- 3 [Douc, Roueff, and Sim \[2016\]](#), published in the [Annals of Applied Probability](#).
- 4 [Nouvellet, Roueff, Le Pichon, Charbit, Vergoz, Kallel, and Mejri \[2016\]](#), published in the [Journal of the Acoustical Society of America](#).
- 5 [Roueff, von Sachs, and Sansonnet \[2016\]](#), published in [Stochastic Processes and their Applications](#)
- 6 [Ilhe, Moulines, Roueff, and Souloumiac \[2015\]](#), published in the [Electronic Journal of Statistics](#).
- 7 [Giraud, Roueff, and Sanchez-Perez \[2015\]](#), published in the [Annals of Statistics](#).
- 8 [Rebafka and Roueff \[2015\]](#), published in [Mathematical Methods of Statistics](#).
- 9 [Douc, Roueff, and Sim \[2015\]](#), published in the [Lithuanian Mathematical Journal](#).
- 10 [Clausel, Roueff, and Taqqu \[2015\]](#) published in the [Electronic Journal of Statistics](#).
- 11 [Roueff and Soulier \[2015\]](#) published in the [Journal of Applied Probability](#).
- 12 [Nouvellet, Charbit, Roueff, and Le Pichon \[2014\]](#) published in [Geophys. J. Int.](#)
- 13 [Clausel, Roueff, Taqqu, and Tudor \[2014b\]](#) published in [Stochastic Processes and their Applications](#)
- 14 [Zheng, Roueff, and Abergel \[2014\]](#) published in the [SIAM Journal on Financial Mathematics](#).
- 15 [Clausel, Roueff, Taqqu, and Tudor \[2014a\]](#) published in [ESAIM P&S](#).
- 16 [Clausel, Roueff, Taqqu, and Tudor \[2013\]](#) published in [ALEA](#).
- 17 [Roueff, Samorodnitsky, and Soulier \[2012\]](#) published in [Bernoulli](#).
- 18 [Clausel, Roueff, Taqqu, and Tudor \[2012\]](#) published in [Appl. Comput. Harmon. Anal.](#)
- 19 [Hachem, Moulines, and Roueff \[2011\]](#) published in [IEEE trans. on Information theory](#).
- 20 [Bianchi, Jakubowicz, and Roueff \[2011\]](#) published in [IEEE trans. on Signal Process.](#)
- 21 [Roueff and von Sachs \[2011\]](#) published in [Stochastic Processes and their Applications](#)
- 22 [Rebafka, Roueff, and Souloumiac \[2011\]](#) , published in the [Journal of Statistical Planning and Inference](#)
- 23 [Kouamo, Moulines, and Roueff \[2010\]](#), published in the [Lecture notes in statistics](#), vol. 200.

- 24 Germain and Roueff [2010], published in the *Scandinavian Journal of Statistics*
- 25 Rebařka, Roueff, and Souloumiac [2010], published in the *Int. Journal of Biostatistics*.
- 26 Roueff and Taqqu [2009b], published in *J. Time Ser. Anal.*
- 27 Alléaume, Roueff, Diamanti, and Lütkenhaus [2009], published in the *New J. Phys.*
- 28 Faÿ, Moulines, Roueff, and Taqqu [2009], published in the *J. of Econometrics*.
- 29 Roueff and Taqqu [2009a], published in *Stochastic Processes and their Applications*
- 30 Lévy-Leduc and Roueff [2009], published in the *Annals of Applied Statistics*.
- 31 Ayache, Roueff, and Xiao [2009], published in *Stochastic Processes and their Applications*
- 32 Lévy-Leduc, Moulines, and Roueff [2008], published in the *J. Time Ser. Anal.*
- 33 Moulines, Roueff, and Taqqu [2008], published in the *Annals of Statistics*.
- 34 Moulines, Roueff, and Taqqu [2007c], published in *Fractals*.
- 35 Douc, Roueff, and Soulier [2007], published in *Stochastic Processes and their Applications*
- 36 Trigano, Montagu, Moulines, Roueff, and Souloumiac [2007], published in *IEEE trans. on Signal Process.*
- 37 Moulines, Roueff, and Taqqu [2007b], published in the *J. Time Ser. Anal.*
- 38 Gousseau and Roueff [2007], published in *SIAM Multiscale Modeling and Simulation*.
- 39 Moulines, Roueff, Souloumiac, and Trigano [2007a], published in *Bernoulli*.
- 40 Faÿ, Roueff, and Soulier [2007], published in *Bernoulli*.
- 41 Bordenave, Gousseau, and Roueff [2006], published in *Advances in Applied Probability*.
- 42 Moulines, Priouret, and Roueff [2005], published in the *Annals of Statistics*.
- 43 Roueff and Rydén [2005], published in the *Annals of Statistics*.
- 44 Ayache and Roueff [2003], published in *Appl. Comput. Harmon. Anal.*
- 45 Roueff [2003a], published in the *Journal of Fourier Analysis and Applications*.
- 46 Roueff [2003b], published in the *Math. Proc. of the Cambridge Phil. Society*.
- 47 Lang and Roueff [2001], published in *Statistical Inference for Stochastic Processes*.

- o - **Notes aux comptes rendus (Mathématique) – Short papers :**

- 1 Ayache, Roueff, and Xiao [2007a], published in *Comptes Rendus Mathématique*.
- 2 Ayache, Roueff, and Xiao [2007b], published in *Comptes Rendus Mathématique*.
- 3 Roueff [2001], published in *Comptes Rendus Mathématique*.

- o - **Articles publiés dans des actes de conférences – articles in proceedings :**

- 1 Giraud, Roueff, and Sánchez-Pérez [2013]
- 2 Roueff and Sánchez-Pérez [2013]
- 3 Wohlfarth, Cléménçon, Roueff, and Casellato [2011b]
- 4 Roueff [2011]

- 5 Wohlfarth, Cléménçon, Roueff, and Casellato [2011a]
- 6 Roueff [2011]
- 7 Bianchi, Jakubowicz, and Roueff [2009]
- 8 Rebafka, Roueff, and Souloumiac [2009]
- 9 Lung-Yut-Fong, Cappé, Lévy-Leduc, and Roueff [2009]
- 10 Hachem, Moulines, Najim, and Roueff [2009]
- 11 Benmammar, Lévy-Leduc, and Roueff [2007]
- 12 Trigano, Roueff, Moulines, Souloumiac, and Montagu [2006]
- 13 Alléaume, Roueff, Maurhart, and Lutkenhaus [2006]
- 14 Gousseau and Roueff [2005]
- 15 Fay, Roueff, and Soulier [2005]
- 16 Trigano, Souloumiac, Roueff, and Moulines [2005]
- 17 Moulines, Roueff, and Priouret [2003]
- 18 Moulines, Priouret, and Roueff [2003]
- 19 Cappé and Roueff [2003]
- 20 Roueff and Lévy Véhel [1998]

- o - **Rapports académiques – Academic reports :**

- 1 Habilitation à diriger des recherches (HDR) : Roueff [2007]
- 2 Thèse : Roueff [2000]

- o - **Thèses encadrées – Supervised PhD's :**

- 1 Thomas Trigano [2005], co-encadré avec Eric Moulines.
- 2 Jean-François Germain [2008],
- 3 Tabea Rebafka [2009],
- 4 Marine Depecker [2010], co-encadré avec Stéphane Cléménçon,
- 5 Olaf Kouamo [2011], co-encadré avec Eric Moulines,
- 6 Till Wohlfarth [2013], co-encadré avec Stéphane Cléménçon,
- 7 Andrés Sánchez Pérez [2015], co-encadré avec Christophe Giraud,
- 8 Tepmony Sim [2016], co-encadré avec Randal Douc,
- 9 Paul Ilhe [2016], co-encadré avec Antoine Souloumiac,
- 10 Adrien Nouvellet [2017], co-encadré avec Maurice Charbit.
- 11 Romain Laby [2017], co-encadré avec Alexandre Gramfort,
- 12 Tahar Nabil [2018], co-encadré avec Eric Moulines.

- o - **Logiciels déposés – Protected software :**

- 1 Benmammar, Lévy-Leduc, and Roueff [2008]

- o - **Brevets – Patents :**

- 1 Rebafka, Roueff, and Souloumiac [2010]

References

- Sophie Achard, Irène Gannaz, Marianne Clausel, and François Roueff. New results on approximate Hilbert pairs of wavelet filters with common factors. preprint available at [\[HAL\]](#), October 2017.
- R. Alléaume, F. Roueff, O. Maurhart, and N. Lutkenhaus. Architecture, security and topology of a global quantum key distribution network. In *2006 Digest of the LEOS Summer Topical Meetings*, pages 38–39. LEOS Summer Topical Meetings, 2006. [\[doi\]](#).
- R. Alléaume, F. Roueff, E. Diamanti, and N. Lütkenhaus. Qkd networks : topological optimization. *New Journal of Physics*, 11, 2009. [\[doi\]](#). Focus on Quantum Cryptography.
- A. Ayache and F. Roueff. A Fourier formulation of the Frostman criterion for random graphs and its applications to wavelet series. *Appl. Comput. Harmon. Anal.*, 14(1):75–82, 2003. ISSN 1063-5203. [\[doi\]](#).
- A. Ayache, F. Roueff, and Y. Xiao. Local and asymptotic properties of linear fractional stable sheets. *C. R. Acad. Sci. Paris, Ser. I.*, 344(6):389–394, 2007a. [\[doi\]](#).
- A. Ayache, F. Roueff, and Y. Xiao. Joint continuity of the local times of linear fractional stable sheets. *C. R. Acad. Sci. Paris, Ser. I.*, 344(10):635–640, 2007b. [\[doi\]](#).
- A. Ayache, F. Roueff, and Y. Xiao. Linear fractional stable sheets: wavelet expansion and sample path properties. *Stoch. Proc. App.*, 119(4):1168–1197, 2009. [\[doi\]](#). preprint available at [\[HAL\]](#) or [\[arXiv\]](#).
- B. Benmammar, C. Lévy-Leduc, and F. Roueff. Algorithme de détection d’attaques de type syn flooding. In *Proc. of GRETSI*, 2007. [\[pdf\]](#).
- B. Benmammar, C. Lévy-Leduc, and F. Roueff. Logiciel toprank. Déposé à l’APP (Agence pour la Protection des Programmes), 2008.
- P. Bianchi, J. Jakubowicz, and F. Roueff. Neyman-pearson detection of a gaussian source using dumb wireless sensors. In *IEEE Statistical Signal Processing 2009*, June 2009.
- P. Bianchi, J. Jakubowicz, and F. Roueff. Linear precoders for the detection of a gaussian process in wireless sensors networks. *IEEE Transactions on Signal Processing*, 59(3):882–894, March 2011. [\[doi\]](#). preprint on [\[arXiv\]](#).
- C. Bordenave, Y. Gousseau, and F. Roueff. The dead leaves model : an example of a general tessellation. *Advances in Applied Probability*, 38(1):31–46, 2006. [\[doi\]](#).
- O. Cappé and F. Roueff. Evaluation numérique de l’information de fisher pour des observations irrégulières de l’état d’une file d’attente. In *Proc. of GRETSI*, 2003. [\[pdf\]](#).
- M. Clausel, F. Roueff, M. S. Taqqu, and C. Tudor. High order chaotic limits of wavelet scalograms under long-range dependence. *ALEA Lat. Am. J. Probab. Math. Stat.*, 10(2):979–1011, 2013. URL <http://alea.impa.br/articles/v10/10-40.pdf>.
- M. Clausel, F. Roueff, M. S. Taqqu, and C. Tudor. Wavelet estimation of the long memory parameter for Hermite polynomial of Gaussian processes. *ESAIM P&S*, 18:42–76, 2014a. [\[doi\]](#). preprint available at [\[HAL\]](#) or [\[arXiv\]](#).

- M. Clausel, F. Roueff, M. S. Taqqu, and C. Tudor. Asymptotic behavior of the quadratic variation of the sum of two Hermite processes of consecutive orders. *Stoch. Proc. App.*, 124(7):2517–2541, 2014b. [doi]. URL <http://authors.elsevier.com/sd/article/S0304414914000519>. Preprint available at [HAL] or [arXiv].
- Marianne Clausel, François Roueff, Murad S. Taqqu, and Ciprian Tudor. Large scale behavior of wavelet coefficients of non-linear subordinated processes with long memory. *Applied and Computational Harmonic Analysis*, 32(2):223–241, 2012. ISSN 1063-5203. [doi]. URL <http://www.sciencedirect.com/science/article/pii/S1063520311000601>. preprint available at [HAL] or [arXiv].
- Marianne Clausel, François Roueff, and Murad S. Taqqu. Large scale reduction principle and application to hypothesis testing. *Electron. J. Statist.*, 9(2):153–203, 2015. [doi]. URL <http://projecteuclid.org/euclid.ejs/1423229754>. preprint available at [HAL] or [arXiv].
- Marine Depecker. *Statistical learning methods for bipartite ranking*. Theses, Télécom ParisTech, December 2010. URL <https://pastel.archives-ouvertes.fr/pastel-00572421>.
- R. Douc, F. Roueff, and P. Soulier. On the existence of some ARCH(∞) processes. *Stoch. Proc. App.*, 118(5):755–761, 2007. [doi]. preprint available at [arXiv].
- Randal Douc, François Roueff, and Tepmony Sim. Handy sufficient conditions for the convergence of the maximum likelihood estimator in observation-driven models. *Lithuanian Mathematical Journal*, 55(3):367–392, July 2015. [doi]. URL <http://link.springer.com/article/10.1007/s10986-015-9286-8>. Preprint available at [HAL] or [arXiv].
- Randal Douc, François Roueff, and Tepmony Sim. The maximizing set of the asymptotic normalized log-likelihood for partially observed markov chains. *Ann. Appl. Probab.*, 26(4):2357–2383, 2016. ISSN 1050-5164. [doi]. Preprint available at [HAL] or [arXiv].
- Randal Douc, Jimmy Olsson, and Francois Roueff. Posterior consistency for partially observed markov models. Technical report, arXiv, 2017. available at [arXiv].
- G. Fay, F. Roueff, and P. Soulier. Estimation of the memory parameter of transmission rate measurements using an infinite source poisson model. In *ASMDA2005*, Brest, France, June 2005.
- G. Faÿ, F. Roueff, and P. Soulier. Estimation of the memory parameter of the infinite source Poisson process. *Bernoulli*, 13(2):473–491, 2007. [doi]. available at [arXiv].
- G. Faÿ, E. Moulines, F. Roueff, and M.S. Taqqu. Estimators of long-memory: Fourier versus wavelets. *J. of Econometrics*, 151(2):159–177, 2009. [doi]. preprint available at [HAL] or [arXiv].
- Jean-Francois Germain. *Sélection de modèles à l'aide des chemins de régularisation pour l'objectivation mono et multi-prestations. Application à l'agrément de conduite*. Theses, Télécom ParisTech, October 2008. URL <https://pastel.archives-ouvertes.fr/pastel-00005150>.
- Jean-Francois Germain and Francois Roueff. Weak convergence of the regularization path in penalized M-estimation. *Scand. J. Stat.*, 37(3):477–495, 2010. ISSN 0303-6898. [doi]. preprint available at [HAL] or [arXiv].

- C. Giraud, F. Roueff, and A. Sánchez-Pérez. Adaptive online forecasting of a locally stationary time varying autoregressive process. In *Statistical Inference for Complex Time Series Data*, number 48 in Mathematisches Forschungsinstitut Oberwolfach, pages 53–56, 2013. [doi]. Available at [MFO](#).
- Christophe Giraud, François Roueff, and Andres Sanchez-Perez. Aggregation of predictors for non stationary sub-linear processes and online adaptive forecasting of time varying autoregressive processes. *Ann. Statist.*, 43(6):2412–2450, 2015. [doi]. URL <http://projecteuclid.org/euclid.aos/1444222080>. Preprint available at [\[HAL\]](#) or [\[arXiv\]](#).
- Y. Gousseau and F. Roueff. A geometrical a priori for capturing the regularity of images. In *EUSIPCO 2005*, 2005. [pdf].
- Y. Gousseau and F. Roueff. Modeling occlusion and scaling in natural images. *SIAM Multiscale Modeling and Simulation*, 6(1):105–134, 2007. [doi].
- W. Hachem, E. Moulines, J. Najim, and F. Roueff. On the error exponents for detecting randomly sampled noisy diffusion processes. In *ICASSP*, Taipei, Taiwan, April 2009. [pdf].
- W. Hachem, E. Moulines, and F. Roueff. Error exponents for Neyman-Pearson detection of a continuous-time Gaussian Markov process from regular or irregular samples. *IEEE trans. on Information Theory*, 57(6):3899–3914, June 2011. [doi].
- Paul Ilhe. *Estimation statistique des éléments d'un processus shot-noise*. PhD thesis, Télécom ParisTech, Sep 2016.
- Paul Ilhe, Éric Moulines, François Roueff, and Antoine Souloumiac. Nonparametric estimation of mark's distribution of an exponential shot-noise process. *Electron. J. Statist.*, 9(2):3098–3123, 2015. [doi]. URL <http://dx.doi.org/10.1214/15-EJS1103>.
- O. Kouamo, E. Moulines, and F. Roueff. Testing for homogeneity of variance in the wavelet domain. In Paul Doukhan, Gabriel Lang, Donatas Surgailis, and Gilles Teysnière, editors, *Dependence in probability and statistics*, pages 175–205. Springer, Berlin, 2010. preprint available at [\[HAL\]](#).
- Olaf Kouamo. *Long memory times series analysis usint wavelet domain*. Theses, Télécom ParisTech, January 2011. URL <https://pastel.archives-ouvertes.fr/pastel-00565656>.
- Romain Laby. *Anomaly Detection and Localisation Using Mixed Graphical Models*. PhD thesis, Télécom ParisTech, May 2017.
- G. Lang and F. Roueff. Semi-parametric estimation of the Hölder exponent of a stationary Gaussian process with minimax rates. *Statistical Inference for Stochastic Processes*, 4:283–306, 2001. [doi].
- C. Lévy-Leduc and F. Roueff. Detection and localization of change-points in high-dimensional network traffic data. *Annals Of Applied Statistics*, 3(2):637–662, 2009. [doi]. available at [\[arXiv\]](#).
- C. Lévy-Leduc, E. Moulines, and F. Roueff. Frequency estimation based on the cumulated Lomb-Scargle periodogram. *J. Time Ser. Anal.*, 29(6):1104–1131, 2008. ISSN 0143-9782. [doi]. preprint available at [\[HAL\]](#) or [\[arXiv\]](#).

- A. Lung-Yut-Fong, O. Cappé, C. Lévy-Leduc, and F. Roueff. Détection et localisation décentralisées d'anomalies dans le trafic internet. In *GRETSI*, Dijon, France, September 2009.
- E. Moulines, P. Priouret, and F. Roueff. Estimation récursive pour les modèles autorégressifs localement stationnaires. In *GRETSI 2003*, volume 1, pages 161–164, Paris, September 2003.
- E. Moulines, F. Roueff, and P. Priouret. Recursive estimation of a locally stationary process. In *IEEE workshop on statistical signal processing*, pages 110 – 113, 2003. [abs].
- E. Moulines, P. Priouret, and F. Roueff. On recursive estimation for time varying autoregressive processes. *Ann. Statist.*, 33(6):2610–2654, 2005. ISSN 0090-5364. [doi]. available at [arXiv].
- E. Moulines, F. Roueff, A. Souloumiac, and T. Trigano. Nonparametric inference of photon energy distribution from indirect measurements. *Bernoulli*, 13(2):365–388, 2007a. [doi]. preprint available at [HAL] or [arXiv].
- E. Moulines, F. Roueff, and M.S. Taquq. On the spectral density of the wavelet coefficients of long memory time series with application to the log-regression estimation of the memory parameter. *J. Time Ser. Anal.*, 28(2):155–187, 2007b. [doi]. preprint available at [HAL] or [arXiv].
- E. Moulines, F. Roueff, and M.S. Taquq. Central Limit Theorem for the log-regression wavelet estimation of the memory parameter in the Gaussian semi-parametric context. *Fractals*, 15(4):301–313, 2007c. [doi].
- E. Moulines, F. Roueff, and M.S. Taquq. A wavelet Whittle estimator of the memory parameter of a non-stationary Gaussian time series. *Ann. Statist.*, 36(4):1925–1956, 2008. [doi]. available at [arXiv].
- Tahar Nabil. *Identification de modèle de bâtiment dans un environnement d'objets connectés*. PhD thesis, Telecom ParisTech, January 2018.
- A. Nouvellet. *Avancées récentes en traitement statistique du signal appliquées à l'estimation et la détection d'ondes infrasonores*. PhD thesis, TELECOM ParisTech, March 2017.
- Adrien Nouvellet, Maurice Charbit, François Roueff, and Alexis Le Pichon. Slowness estimation from noisy time delays observed on non-planar arrays. *Geophys. J. Int.*, 198(2):1199–1207, August 2014. [doi].
- Adrien Nouvellet, François Roueff, Alexis Le Pichon, Maurice Charbit, Julien Vergoz, Mohamed Kallel, and Chourouq Mejri. Local propagation speed constrained estimation of the slowness vector from non-planar array observations. *J Acoust Soc Am.*, 139(1):559–567, January 2016. [doi].
- T. Rebařka, F. Roueff, and A. Souloumiac. Désempilement de mesures de temps de réponse par un algorithme e.m. modifié. In *GRETSI 2009*, Dijon, September 2009.
- T. Rebařka, F. Roueff, and A. Souloumiac. Procède d'estimation des parametres de la distribution des temps de reponse de particules d'un systeme, applique notamment aux mesures de fluorescence. (WO/2010/089363):37, August 2010.

- T. Rebařka, F. Roueff, and A. Souloumiac. A corrected likelihood approach for the nonlinear transformation model with application to fluorescence lifetime measurements using exponential mixtures. *International Journal of Biostatistics*, 6(1), 2010. [doi]. preprint available at [HAL].
- Tabea Rebařka. *Estimation dans le modele d'empilement avec application aux mesures de la fluorescence resolue en temps*. Theses, Telecom ParisTech, October 2009. URL <https://pastel.archives-ouvertes.fr/pastel-00005715>.
- Tabea Rebařka and Franois Roueff. Nonparametric estimation of the mixing density using polynomials. *Mathematical Methods of Statistics*, 24(3):200–224, July 2015. [doi]. URL <http://link.springer.com/article/10.3103/S1066530715030023>. Preprint available at [HAL] or [arXiv].
- Tabea Rebařka, Franois Roueff, and Antoine Souloumiac. Information bounds and MCMC parameter estimation for the pile-up model. *J. Statist. Plann. Inference*, 141(1):1–16, 2011. ISSN 0378-3758. [doi]. preprint available at [HAL].
- F. Roueff. *Dimension de Hausdorff du graphe d'une fonction continue: une etude analytique et statistique*. PhD thesis, Ecole Nationale Superieure des Telecommunications, 2000. [abs].
- F. Roueff. Dimension de Hausdorff du graphe d'une fonction continue: nouvelles majorations deterministes et minorations presque sures. *C. R. Acad. Sci. Paris Ser. I Math.*, 332(10): 875–880, 2001. ISSN 0764-4442. [doi].
- F. Roueff. Almost sure Hausdorff dimensions of graphs of random wavelet series. *Journal of Fourier Analysis and Applications*, 9(3):237–260, aug 2003a. [doi].
- F. Roueff. New upper bounds of the Hausdorff dimensions of graphs of continuous functions. *Math. Proc. of the Cambridge Phil. Society*, 135(2):219–237, sep 2003b. [doi].
- F. Roueff. Modelisation et estimation de la dependance et de la regularite. Synthese des travaux de recherche en vue de l'obtention du diplome d'habilitation a diriger des recherches. Technical report, Universite Paris X – Nanterre, 2007. [pdf] [abs].
- F. Roueff. Nonstationary models with long memory. In *International Statistical Institute (58th congress)*, Dublin, Irelande, August 2011.
- F. Roueff and J. Levy Vehel. A regularization approach to fractional dimension estimation. In *Proc. of Fractals 98, Malta*, 1998. [ps.gz].
- F. Roueff and T. Ryden. Nonparametric estimation of mixing densities for discrete distributions. *Ann. Statist.*, 33(5):2066–2108, 2005. ISSN 0090-5364. [doi]. available at [arXiv].
- F. Roueff and A. Sanchez-Perez. Numerical cost for time series prediction via aggregation. In *Colloque Gretsı*, Brest, France, September 2013.
- F. Roueff and A. Sanchez-Perez. Prediction of weakly locally stationary processes by auto-regression. Technical report, LTCI, 2017. preprint available at [HAL].
- F. Roueff and P. Soulier. Convergence to stable laws in the space d . *Journal of Applied Probability*, 52(1):1–17, 2015. [doi]. URL <https://projecteuclid.org/euclid.jap/1429282603>. Preprint available at [HAL],[arXiv].

- F. Roueff and M. S. Taqqu. Central limit theorems for arrays of decimated linear processes. *Stoch. Proc. App.*, 119(9):3006–3041, 2009a. [doi]. preprint available at [HAL] or [arXiv].
- F. Roueff and M. S. Taqqu. Asymptotic normality of wavelet estimators of the memory parameter for linear processes. *J. Time Ser. Anal.*, 30(5):534–558, 2009b. [doi]. preprint available at [HAL] or [arXiv].
- F. Roueff and R. von Sachs. Locally stationary long memory estimation. *Stoch. Proc. App.*, 121(4):813 – 844, 2011. ISSN 0304-4149. [doi]. preprint available at [HAL].
- F. Roueff, G. Samorodnitsky, and P. Soulier. Function-indexed empirical processes based on an infinite source poisson transmission stream. *Bernoulli*, 18(3):783–802, August 2012. [HAL],[arXiv].
- François Roueff and Rainer von Sachs. Time-frequency analysis of locally stationary hawkes processes. Technical report, LTCI, 2017. preprint available at [HAL].
- François Roueff, Rainer von Sachs, and Laure Sansonnet. Locally stationary hawkes processes. *Stochastic Processes and their Applications*, 126(6):1710 – 1743, 2016. ISSN 0304-4149. [doi]. URL <http://www.sciencedirect.com/science/article/pii/S0304414915003075>.
- Andrés Sánchez Pérez. *Aggregation of time series predictors, optimality in a locally stationary context*. Theses, Télécom ParisTech, September 2015. URL <https://pastel.archives-ouvertes.fr/tel-01280365>.
- Tepmony Sim. *Maximum likelihood estimation in partially observed Markov models with applications to time series of counts*. Theses, Télécom ParisTech, March 2016. URL <https://pastel.archives-ouvertes.fr/tel-01458087>.
- T. Trigano, A. Souloumiac, F. Roueff, and E. Moulines. Nonparametric Inference for Pileup Correction in Nuclear Spectroscopy. In *IEEE Workshop on Statistical Signal Processing*, Bordeaux, France, July 2005.
- T. Trigano, F. Roueff, E. Moulines, A. Souloumiac, and T. Montagu. Energy spectrum reconstruction for hpge detectors using analytical pile-up correction. In *ICASSP*, volume 3, 2006. [doi].
- T. Trigano, T. Montagu, E. Moulines, F. Roueff, and A. Souloumiac. Statistical pileup correction method for HPGe detectors. *IEEE Trans. Signal Process.*, 55(10):4871–4881, 2007. [doi].
- Thomas Trigano. *Traitement statistique du signal spectrométrique : Etude du désempilement de spectre en énergie pour la spectrométrie gamma*. Theses, Télécom ParisTech, December 2005. URL <https://pastel.archives-ouvertes.fr/tel-00080359>.
- T. Wohlfarth, S. Cléménçon, F. Roueff, and X. Casellato. Prédiction de l’occurrence d’une baisse de prix pour le conseil à l’achat d’un billet en ligne. In *GRETSI, BORDEAUX FRANCE*, September 2011a.
- T. Wohlfarth, S. Cléménçon, F. Roueff, and X. Casellato. A data-mining approach to travel price forecasting. In *ICMLA*, Honolulu (Hawaï), USA, December 2011b.

Till Wohlfarth. *A data-mining approach to travel price forecasting*. Theses, Télécom ParisTech, December 2013. URL <https://pastel.archives-ouvertes.fr/tel-01310537>.

Ban Zheng, François Roueff, and Frédéric Abergel. Modelling bid and ask prices using constrained Hawkes processes: Ergodicity and scaling limit. *SIAM J. Finan. Math.*, 5(1):99–136, February 2014. [\[doi\]](#). Preprint available at [\[HAL\]](#) or [\[arXiv\]](#).