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Journal Articles (scientific)

1. Peng, L., & Einmahl, J. (2025). Improved regression inference using a second overlapping regression model. *Statistica Sinica*, 35(2). Advance online publication. <https://doi.org/10.5705/ss.202022.0371>
2. Einmahl, J., Krajina, A., & Cai, J. (in press). Empirical likelihood based testing for multivariate regular variation. *Annals of Statistics*.
3. Einmahl, J., & Zhou, C. (2024). Tail copula estimation for heteroscedastic extremes. *Econometrics and Statistics*. Advance online publication. <https://doi.org/10.1016/j.ecosta.2024.09.004>
4. Ahmed, H., Einmahl, J., & Zhou, C. (2024). Extreme value statistics in semi-supervised models. *Journal of the American Statistical Association*. Advance online publication. <https://doi.org/10.2139/ssrn.3795972>, <https://doi.org/10.1080/01621459.2024.2333582>
5. Can, S. U., Einmahl, J., & Laeven, R. J. A. (2024). Two-sample testing for tail copulas with an application to equity indices. *Journal of Business & Economic Statistics*, 42(1), 147-159. <https://doi.org/10.2139/ssrn.3880295>, <https://doi.org/10.1080/07350015.2023.2166050>
6. Einmahl, J., & He, Y. (2023). Extreme value inference for heterogeneous power law data. *Annals of Statistics*, 51(3), 1331-1356. <https://doi.org/10.1214/23-AOS2294>
7. Einmahl, J., & He, Y. (2023). Extreme value estimation for heterogeneous data. *Journal of Business & Economic Statistics*, 41(1), 255-269. <https://doi.org/10.1080/07350015.2021.2008408>
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11. Einmahl, J., Yang, F., & Zhou, C. (2021). Testing the multivariate regular variation model. *Journal of Business & Economic Statistics*, 39(4), 907-919. <https://doi.org/10.1080/07350015.2020.1737533>
12. Can, S. U., Einmahl, J., & Laeven, R. J. A. (2020). Goodness-of-fit testing for copulas: A distribution-free approach. *Bernoulli*, 26(4), 3163-3190. <https://doi.org/10.3150/20-BEJ1219>
13. Ahmed, H., & Einmahl, J. (2019). Improved estimation of the extreme value index using related variables. *Extremes*, 22(4), 553-569. <https://doi.org/10.1007/s10687-019-00358-y>
14. Beirlant, J., Kijko, A., Reynkens, T., & Einmahl, J. (2019). Estimating the maximum possible earthquake magnitude using extreme value methodology: The Groningen case. *Natural Hazards*, 98(3), 1091-1113. <https://doi.org/10.1007/s11069-017-3162-2>
15. Einmahl, J., Einmahl, J., & de Haan, L. F. M. (2019). Limits to human life span through extreme value theory. *Journal of the American Statistical Association*, 114(527), 1075-1080. <https://doi.org/10.1080/01621459.2018.1537912>
16. Einmahl, J., Kiriliouk, A., & Segers, J. (2018). A continuous updating weighted least squares estimator of tail dependence in high dimensions. *Extremes*, 21(2), 205-233. <https://doi.org/10.1007/s10687-017-0303-7>
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19. Einmahl, J., Kiriliouk, A., Krajina, A., & Segers, J. J. J. (2016). An M-estimator of spatial tail dependence. *Journal of the Royal Statistical Society Series B-Statistical Methodology*, 78(1), 275-298. <https://doi.org/10.1111/rssb.12114>
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21. Cai, J., Einmahl, J. H. J., de Haan, L. F. M., & Zhou, C. (2015). Estimation of the marginal expected shortfall: The mean when a related variable is extreme. *Journal of the Royal Statistical Society Series B-Statistical Methodology*, 77(2), 417-442. <https://doi.org/10.1111/rssb.12069>

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28. Einmahl, J. H. J., & Gantner, M. (2012). The half-half plot. *Technometrics*, 54(2), 138-146. <https://doi.org/10.1080/07350015.2012.657102>
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Journal Articles (professional)

Books, Book Chapters & Proceedings

1. **The two-sample problem in R^m and measure-valued martingales**
Einmahl, J. H. J. & Khmaladze, E. V., 2001, *State of the Art in Probability and Statistics. IMS Lecture Notes - Monograph Series, Vol. 36*. de Gunst, M., Klaassen, C. & van de Vaart, A. (eds.). IMS, p. 434-463
2. **A unifying approach to functional laws of the iterated logarithm and Glivenko-Cantelli theorems for weighted empirical processes**
Einmahl, J. H. J. & Mason, D. M., 1989, *Asymptotic Statistics 3, Proceedings of the Fourth Prague Symposium on Asymptotic Statistics, Charles University*. Prague: Charles University Prague, p. 215-227 12 p.
3. **Multivariate empirical processes**
Einmahl, J. H. J., 1987, Amsterdam: Centrum voor Wiskunde en Informatica. 104 p. (CWI Tract; no. 32)