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Journal Articles (scientific)

1. Einmahl, J., & He, Y. (2026). Accurate estimates of ultimate 100-meter records. *Extremes*, *29*, 671-685. https://doi.org/10.1007/s10687-026-00537-8
2. Einmahl, J., & Peng, L. (2026). Variance-reduced risk inference in semi-supervised settings. *Scandinavian Actuarial Journal*, *2026*(7), 683-694. https://doi.org/10.1080/03461238.2025.2587657
3. He, Y., & Einmahl, J. (2026). Extreme value statistics for general heterogeneous data through the average tail. *Journal of the American Statistical Association*. Advance online publication. https://doi.org/10.1080/01621459.2026.2676731
4. Ahmed, H., Einmahl, J., & Zhou, C. (2025). Extreme value statistics in semi-supervised models. *Journal of the American Statistical Association*, *120*(549), 291-304. https://doi.org/10.2139/ssrn.3795972, https://doi.org/10.1080/01621459.2024.2333582
5. Peng, L., & Einmahl, J. (2025). Improved regression inference using a second overlapping regression model. *Statistica Sinica*, *35*(2), 761-778. https://doi.org/10.5705/ss.202022.0371
6. Einmahl, J., Krajina, A., & Cai, J. (2025). Empirical likelihood based testing for multivariate regular variation. *Annals of Statistics*, *53*(1), 352-373. https://doi.org/10.1214/24-AOS2472
7. 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
8. 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
9. 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
10. 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
11. Berthet, P., & Einmahl, J. (2022). Cube root weak convergence of empirical estimators of a density level set. *Annals of Statistics*, *50*(3), 1423-1446. https://doi.org/10.1214/21-AOS2157
12. Einmahl, J., Ferreira, A., de Haan, L. F. M., Neves, C., & Zhou, C. (2022). Spatial dependence and space-time trend in extreme events. *Annals of Statistics*, *50*(1), 30-52. https://doi.org/10.1214/21-AOS2067
13. Einmahl, J., & Segers, J. (2021). Empirical tail copulas for functional data. *Annals of Statistics*, *49*(5), 2672-2696. https://doi.org/10.1214/21-AOS2050
14. 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
15. 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
16. 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
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21. Einmahl, J., & Gan, Z. (2016). Testing for central symmetry. *Journal of Statistical Planning and Inference*, *169*, 27-33. https://doi.org/10.1016/j.jspi.2015.07.006

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23. Einmahl, J., de Haan, L. F. M., & Zhou, C. (2016). Statistics of heteroscedastic extremes. *Journal of the Royal Statistical Society Series B-Statistical Methodology*, *78*(1), 31-51. https://doi.org/10.1111/rssb.12099
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29. Einmahl, J. H. J., Krajina, A., & Segers, J. (2012). An M-estimator for tail dependence in arbitrary dimensions. *Annals of Statistics*, *40*(3), 1764-1793.
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Journal Articles (professional)

Books, Book Chapters & Proceedings

1. **The two-sample problem in Rm 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)