

Eric Zivot

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11633888/publications.pdf>

Version: 2024-02-01

27
papers

8,381
citations

430874

18
h-index

580821

25
g-index

28
all docs

28
docs citations

28
times ranked

3228
citing authors

#	ARTICLE	IF	CITATIONS
1	Further Evidence on the Great Crash, the Oil-Price Shock, and the Unit-Root Hypothesis. Journal of Business and Economic Statistics, 1992, 10, 251-270.	2.9	2,478
2	Further Evidence on the Great Crash, the Oil-Price Shock, and the Unit-Root Hypothesis. Journal of Business and Economic Statistics, 1992, 10, 251.	2.9	2,421
3	Further Evidence on the Great Crash, the Oil-Price Shock, and the Unit-Root Hypothesis. Journal of Business and Economic Statistics, 2002, 20, 25-44.	2.9	1,588
4	Why Are the Beveridge-Nelson and Unobserved-Components Decompositions of GDP So Different?. Review of Economics and Statistics, 2003, 85, 235-243.	4.3	395
5	THRESHOLD COINTEGRATION AND NONLINEAR ADJUSTMENT TO THE LAW OF ONE PRICE. Macroeconomic Dynamics, 2001, 5, 533-576.	0.7	290
6	A structural analysis of price discovery measures. Journal of Financial Markets, 2010, 13, 1-19.	1.3	193
7	Bayesian and classical approaches to instrumental variable regression. Journal of Econometrics, 2003, 114, 29-72.	6.5	115
8	Inference on Structural Parameters in Instrumental Variables Regression with Weak Instruments. Econometrica, 1998, 66, 1389.	4.2	110
9	Markov Regime Switching and Unit-Root Tests. Journal of Business and Economic Statistics, 2001, 19, 404-415.	2.9	102
10	Long memory versus structural breaks in modeling and forecasting realized volatility. Journal of International Money and Finance, 2010, 29, 857-875.	2.5	93
11	Cointegration and forward and spot exchange rate regressions. Journal of International Money and Finance, 2000, 19, 785-812.	2.5	81
12	A Bayesian Time Series Model of Multiple Structural Changes in Level, Trend, and Variance. Journal of Business and Economic Statistics, 2000, 18, 374-386.	2.9	80
13	Long memory and structural changes in the forward discount: An empirical investigation. Journal of International Money and Finance, 2007, 26, 342-363.	2.5	80
14	Valid Confidence Intervals and Inference in the Presence of Weak Instruments. International Economic Review, 1998, 39, 1119.	1.3	75
15	A Bayesian Time Series Model of Multiple Structural Changes in Level, Trend, and Variance. Journal of Business and Economic Statistics, 2000, 18, 374.	2.9	66
16	THE POWER OF SINGLE EQUATION TESTS FOR COINTEGRATION WHEN THE COINTEGRATING VECTOR IS PRESPECIFIED. Econometric Theory, 2000, 16, 407-439.	0.7	52
17	The relationship between the Beveridge-Nelson decomposition and other permanent-transitory decompositions that are popular in economics. Journal of Econometrics, 2008, 146, 207-219.	6.5	43
18	A new method of projection-based inference in GMM with weakly identified nuisance parameters. Journal of Econometrics, 2011, 164, 239-239.	6.5	24

#	ARTICLE	IF	CITATIONS
19	Structural change in the forward discount: Implications for the forward rate unbiasedness hypothesis. <i>Journal of Empirical Finance</i> , 2010, 17, 957-966.	1.8	23
20	Extracting a robust US business cycle using a time-varying multivariate model-based bandpass filter. <i>Journal of Applied Econometrics</i> , 2010, 25, 695-719.	2.3	21
21	EVALUATING THE IMPACT OF ENVIRONMENTAL POLICY ON THE TREND BEHAVIOR OF US EMISSIONS OF NITROGEN OXIDES AND VOLATILE ORGANIC COMPOUNDS. <i>Natural Resource Modelling</i> , 2014, 27, 311-337.	2.0	16
22	A NEW PROJECTION-TYPE SPLIT-SAMPLE SCORE TEST IN LINEAR INSTRUMENTAL VARIABLES REGRESSION. <i>Econometric Theory</i> , 2010, 26, 1820-1837.	0.7	10
23	Improved Inference in Weakly Identified Instrumental Variables Regression. , 2006, , 125-164.		8
24	Postwar slowdowns and long-run growth: a Bayesian analysis of structural break models. <i>Empirical Economics</i> , 2010, 39, 897-921.	3.0	8
25	State space modelling in macroeconomics and finance using SsfPackin S+Finmetrics. , 2004, , 284-335.		5
26	Indirect inference based on the score. <i>Econometrics Journal</i> , 2014, 17, 383-393.	2.3	2
27	Cointegration. , 2003, , 415-460.		1