Eric Zivot

List of Publications by Year
in descending order

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	EVALUATING THE IMPACT OF ENVIRONMENTAL POLICY ON THE TREND BEHAVIOR OF US EMISSIONS OF NITROGEN OXIDES AND VOLATILE ORGANIC COMPOUNDS. Natural Resource Modelling, 2014, 27, 311-337.	2.0	16
2	Indirect inference based on the score. Econometrics Journal, 2014, 17, 383-393.	2.3	2
3	A new method of projection-based inference in GMM with weakly identified nuisance parameters. Journal of Econometrics, 2011, 164, 239-239.	6.5	24
4	A NEW PROJECTION-TYPE SPLIT-SAMPLE SCORE TEST IN LINEAR INSTRUMENTAL VARIABLES REGRESSION. Econometric Theory, 2010, 26, 1820-1837.	0.7	10
5	Postwar slowdowns and long-run growth: a Bayesian analysis of structural break models. Empirical Economics, 2010, 39, 897-921.	3.0	8
6	Extracting a robust US business cycle using a timeâ€varying multivariate modelâ€based bandpass filter. Journal of Applied Econometrics, 2010, 25, 695-719.	2.3	21
7	Structural change in the forward discount: Implications for the forward rate unbiasedness hypothesis. Journal of Empirical Finance, 2010, 17, 957-966.	1.8	23
8	Long memory versus structural breaks in modeling and forecasting realized volatility. Journal of International Money and Finance, 2010, 29, 857-875.	2.5	93
9	A structural analysis of price discovery measures. Journal of Financial Markets, 2010, 13, 1-19.	1.3	193
10	The relationship between the Beveridgeâ€"Nelson decomposition and other permanentâ€"transitory decompositions that are popular in economics. Journal of Econometrics, 2008, 146, 207-219.	6.5	43
11	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
12	Improved Inference in Weakly Identified Instrumental Variables Regression. , 2006, , 125-164.		8
13	State space modelling in macroeconomics and finance using SsfPackin S+Finmetrics. , 2004, , 284-335.		5
14	Bayesian and classical approaches to instrumental variable regression. Journal of Econometrics, 2003, 114, 29-72.	6.5	115
15	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
16	Cointegration. , 2003, , 415-460.		1
17	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
18	Markov Regime Switching and Unit-Root Tests. Journal of Business and Economic Statistics, 2001, 19, 404-415.	2.9	102

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19	THRESHOLD COINTEGRATION AND NONLINEAR ADJUSTMENT TO THE LAW OF ONE PRICE. Macroeconomic Dynamics, 2001, 5, 533-576.	0.7	290
20	THE POWER OF SINGLE EQUATION TESTS FOR COINTEGRATION WHEN THE COINTEGRATING VECTOR IS PRESPECIFIED. Econometric Theory, 2000, 16, 407-439.	0.7	52
21	Cointegration and forward and spot exchange rate regressions. Journal of International Money and Finance, 2000, 19, 785-812.	2.5	81
22	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
23	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
24	Inference on Structural Parameters in Instrumental Variables Regression with Weak Instruments. Econometrica, 1998, 66, 1389.	4.2	110
25	Valid Confidence Intervals and Inference in the Presence of Weak Instruments. International Economic Review, 1998, 39, 1119.	1.3	75
26	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
27	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