

Timo TerÄsvirta

List of Publications by Year in descending order

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100
papers

9,682
citations

94433

37
h-index

54911

84
g-index

105
all docs

105
docs citations

105
times ranked

2453
citing authors

#	ARTICLE	IF	CITATIONS
1	Specification, Estimation, and Evaluation of Smooth Transition Autoregressive Models. Journal of the American Statistical Association, 1994, 89, 208-218.	3.1	1,334
2	Testing linearity against smooth transition autoregressive models. Biometrika, 1988, 75, 491-499.	2.4	1,036
3	Specification, Estimation, and Evaluation of Smooth Transition Autoregressive Models. Journal of the American Statistical Association, 1994, 89, 208.	3.1	937
4	SMOOTH TRANSITION AUTOREGRESSIVE MODELS – A SURVEY OF RECENT DEVELOPMENTS. Econometric Reviews, 2002, 21, 1-47.	1.1	774
5	Testing the adequacy of smooth transition autoregressive models. Journal of Econometrics, 1996, 74, 59-75.	6.5	397
6	POWER OF THE NEURAL NETWORK LINEARITY TEST. Journal of Time Series Analysis, 1993, 14, 209-220.	1.2	280
7	Stylized facts of daily return series and the hidden Markov model. Journal of Applied Econometrics, 1998, 13, 217-244.	2.3	270
8	Testing the constancy of regression parameters against continuous structural change. Journal of Econometrics, 1994, 62, 211-228.	6.5	249
9	Multivariate GARCH Models. , 2009, , 201-229.		229
10	Properties of moments of a family of GARCH processes. Journal of Econometrics, 1999, 92, 173-192.	6.5	225
11	Linear models, smooth transition autoregressions, and neural networks for forecasting macroeconomic time series: A re-examination. International Journal of Forecasting, 2005, 21, 755-774.	6.5	200
12	A simple nonlinear time series model with misleading linear properties. Economics Letters, 1999, 62, 161-165.	1.9	174
13	MODELING ASYMMETRIES AND MOVING EQUILIBRIA IN UNEMPLOYMENT RATES. Macroeconomic Dynamics, 2002, 6, 202-241.	0.7	161
14	Time-Varying Smooth Transition Autoregressive Models. Journal of Business and Economic Statistics, 2003, 21, 104-121.	2.9	155
15	Evaluating GARCH models. Journal of Econometrics, 2002, 110, 417-435.	6.5	152
16	Building neural network models for time series: a statistical approach. Journal of Forecasting, 2006, 25, 49-75.	2.8	142
17	TESTING PARAMETER CONSTANCY AND SUPER EXOGENEITY IN ECONOMETRIC EQUATIONS. Oxford Bulletin of Economics and Statistics, 1996, 58, 735-763.	1.7	126
18	Smooth Transition Regression Modeling. , 2004, , 222-242.		116

#	ARTICLE	IF	CITATIONS
19	Modeling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model. <i>Journal of Financial Econometrics</i> , 2009, 7, 373-411.	1.5	115
20	Chapter 8 Forecasting economic variables with nonlinear models. <i>Handbook of Economic Forecasting</i> , 2006, 1, 413-457.	3.4	112
21	The combination of forecasts using changing weights. <i>International Journal of Forecasting</i> , 1994, 10, 47-57.	6.5	111
22	FOURTH MOMENT STRUCTURE OF THE GARCH(p,q) PROCESS. <i>Econometric Theory</i> , 1999, 15, 824-846.	0.7	111
23	Evaluating Models of Autoregressive Conditional Duration. <i>Journal of Business and Economic Statistics</i> , 2006, 24, 104-124.	2.9	92
24	Testing for volatility interactions in the Constant Conditional Correlation GARCH model. <i>Econometrics Journal</i> , 2009, 12, 147-163.	2.3	88
25	Another look at Swedish business cycles, 1861-1988. <i>Journal of Applied Econometrics</i> , 1999, 14, 359-378.	2.3	73
26	Investigating stability and linearity of a German M1 money demand function. <i>Journal of Applied Econometrics</i> , 1999, 14, 511-525.	2.3	73
27	Modelling volatility by variance decomposition. <i>Journal of Econometrics</i> , 2013, 175, 142-153.	6.5	72
28	MOMENT STRUCTURE OF A FAMILY OF FIRST-ORDER EXPONENTIAL GARCH MODELS. <i>Econometric Theory</i> , 2002, 18, 868-885.	0.7	68
29	Modeling the Demand for M3 in the Unified Germany. <i>Review of Economics and Statistics</i> , 1998, 80, 399-409.	4.3	67
30	Non-linear error correction and the UK demand for broad money, 1878-1993. <i>Journal of Applied Econometrics</i> , 2001, 16, 277-288.	2.3	65
31	An Introduction to Univariate GARCH Models. , 2009, , 17-42.		65
32	A time series model for an exchange rate in a target zone with applications. <i>Journal of Econometrics</i> , 2006, 131, 579-609.	6.5	64
33	Realized Volatility. , 2009, , 555-575.		62
34	AN EXTENDED CONSTANT CONDITIONAL CORRELATION GARCH MODEL AND ITS FOURTH-MOMENT STRUCTURE. <i>Econometric Theory</i> , 2004, 20, .	0.7	59
35	A SIMPLE VARIABLE SELECTION TECHNIQUE FOR NONLINEAR MODELS. <i>Communications in Statistics - Theory and Methods</i> , 2001, 30, 1227-1241.	1.0	53
36	Positivity constraints on the conditional variances in the family of conditional correlation GARCH models. <i>Finance Research Letters</i> , 2008, 5, 88-95.	6.7	52

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37	The effects of institutional and technological change and business cycle fluctuations on seasonal patterns in quarterly industrial production series. <i>Econometrics Journal</i> , 2003, 6, 79-98.	2.3	51
38	Multivariate GARCH Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	51
39	Common factors in conditional distributions for bivariate time series. <i>Journal of Econometrics</i> , 2006, 132, 43-57.	6.5	48
40	A sequential procedure for determining the number of regimes in a threshold autoregressive model. <i>Econometrics Journal</i> , 2006, 9, 472-491.	2.3	47
41	Modelling changes in the unconditional variance of long stock return series. <i>Journal of Empirical Finance</i> , 2014, 25, 15-35.	1.8	41
42	Properties of the Autocorrelation Function of Squared Observations for Second-order Garch Processes Under Two Sets of Parameter Constraints. <i>Journal of Time Series Analysis</i> , 1999, 20, 23-30.	1.2	40
43	A nonlinear time series model of El Niño. <i>Environmental Modelling and Software</i> , 2001, 16, 139-146.	4.5	38
44	Simulation-based Finite Sample Linearity Test against Smooth Transition Models*. <i>Oxford Bulletin of Economics and Statistics</i> , 2006, 68, 797-812.	1.7	38
45	Thresholds and Smooth Transitions in Vector Autoregressive Models. <i>Advances in Econometrics</i> , 2013, , 273-326.	0.3	37
46	Testing Parameter Constancy in Stationary Vector Autoregressive Models Against Continuous Change. <i>Econometric Reviews</i> , 2008, 28, 225-245.	1.1	35
47	Modelling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	35
48	Modeling Conditional Correlations of Asset Returns: A Smooth Transition Approach. <i>Econometric Reviews</i> , 2015, 34, 174-197.	1.1	35
49	Testing parameter constancy in linear models against stochastic stationary parameters. <i>Journal of Econometrics</i> , 1999, 90, 193-213.	6.5	34
50	Modelling nonlinearity in U.S. Gross national product 1889?1987. <i>Empirical Economics</i> , 1995, 20, 577-597.	3.0	33
51	Power Properties of Linearity Tests for Time Series. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 1996, 1, .	0.3	33
52	Stylized facts of return series, robust estimates and three popular models of volatility. <i>Applied Financial Economics</i> , 2011, 21, 67-94.	0.5	33
53	Modelling Conditional and Unconditional Heteroskedasticity with Smoothly Time-Varying Structure. <i>SSRN Electronic Journal</i> , 0, , .	0.4	31
54	Business survey data in forecasting the output of swedish and finnish metal and engineering industries: A kalman filter approach. <i>Journal of Forecasting</i> , 1993, 12, 255-271.	2.8	28

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55	Short-term forecasting of industrial production with business survey data: experience from Finland's great depression 1990–1993. <i>International Journal of Forecasting</i> , 1996, 12, 373-381.	6.5	28
56	SMOOTH TRANSITION AUTOREGRESSIVE MODELS – A SURVEY OF RECENT DEVELOPMENTS. <i>Econometric Reviews</i> , 2002, 21, 1-47.	1.1	27
57	Specification and testing of multiplicative time-varying GARCH models with applications. <i>Econometric Reviews</i> , 2017, 36, 421-446.	1.1	26
58	Chapter 48 Aspects of modelling nonlinear time series. <i>Handbook of Econometrics</i> , 1994, , 2917-2957.	1.0	25
59	Parameterizing Unconditional Skewness in Models for Financial Time Series. <i>Journal of Financial Econometrics</i> , 2007, 6, 208-230.	1.5	23
60	Forecasting performances of three automated modelling techniques during the economic crisis 2007–2009. <i>International Journal of Forecasting</i> , 2014, 30, 616-631.	6.5	21
61	Superiority comparisons of homogeneous linear estimators. <i>Communications in Statistics - Theory and Methods</i> , 1982, 11, 1595-1601.	1.0	20
62	Testing the Granger Noncausality Hypothesis in Stationary Nonlinear Models of Unknown Functional Form. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2013, 42, 1063-1087.	1.2	20
63	Conditional Correlation Models of Autoregressive Conditional Heteroscedasticity With Nonstationary GARCH Equations. <i>Journal of Business and Economic Statistics</i> , 2014, 32, 69-87.	2.9	17
64	Forecasting Macroeconomic Variables Using Neural Network Models and Three Automated Model Selection Techniques. <i>Econometric Reviews</i> , 2016, 35, 1753-1779.	1.1	16
65	A Note on Bias in the Almon Distributed Lag Estimator. <i>Econometrica</i> , 1976, 44, 1317.	4.2	15
66	Forecasting with Smooth Transition Autoregressive Models. , 0, , 485-509.		13
67	Parameterizing Unconditional Skewness in Models for Financial Time Series. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
68	A Smooth Transition Logit Model of The Effects of Deregulation in the Electricity Market. <i>Journal of Applied Econometrics</i> , 2016, 31, 707-733.	2.3	12
69	Forecasting With Nonlinear Time Series Models. , 0, , 61-88.		11
70	Modelling Autoregressive Processes with a Shifting Mean. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2008, 12, .	0.3	9
71	Short-term forecasting of industrial production by means of quick indicators. <i>Journal of Forecasting</i> , 1984, 3, 409-416.	2.8	8
72	Superiority comparisons of heterogeneous linear estimators. <i>Communications in Statistics - Theory and Methods</i> , 1986, 15, 1319-1336.	1.0	8

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73	The extended Stein procedure for simultaneous model selection and parameter estimation. <i>Journal of Econometrics</i> , 1987, 35, 375-391.	6.5	8
74	Consistency and asymptotic normality of maximum likelihood estimators of a multiplicative time-varying smooth transition correlation GARCH model. <i>Econometrics and Statistics</i> , 2021, , .	0.8	8
75	Forecasting the consumption of alcoholic beverages in Finland. <i>European Economic Review</i> , 1976, 8, 349-369.	2.3	7
76	A comparison of mixed and minimax estimators of linear models. <i>Communications in Statistics - Theory and Methods</i> , 1981, 10, 1765-1778.	1.0	7
77	Usefulness of proxy variables in linear models with stochastic regressors. <i>Journal of Econometrics</i> , 1987, 36, 377-382.	6.5	7
78	Statistical Properties of the Asymmetric Power ARCH Process. <i>SSRN Electronic Journal</i> , 1998, , .	0.4	7
79	The net barter terms of trade: A smooth transition approach. <i>International Journal of Finance and Economics</i> , 2003, 8, 81-97.	3.5	7
80	Testing constancy of the error covariance matrix in vector models. <i>Journal of Econometrics</i> , 2007, 140, 753-780.	6.5	7
81	Testing the Granger Noncausality Hypothesis in Stationary Nonlinear Models of Unknown Functional Form. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
82	Testing linearity against nonlinear moving average models. <i>Communications in Statistics - Theory and Methods</i> , 1998, 27, 2025-2035.	1.0	6
83	Nonlinear Models for Autoregressive Conditional Heteroskedasticity. , 2012, , 47-69.		6
84	Global hemispheric temperatures and co-shifting: A vector shifting-mean autoregressive analysis. <i>Journal of Econometrics</i> , 2020, 214, 198-215.	6.5	6
85	Use of preliminary values in forecasting industrial production. <i>International Journal of Forecasting</i> , 1990, 6, 463-468.	6.5	5
86	A Lagrange multiplier test for testing the adequacy of constant conditional correlation GARCH model. <i>Econometric Reviews</i> , 2017, 36, 599-621.	1.1	5
87	The shifting seasonal mean autoregressive model and seasonality in the Central England monthly temperature series, 1772â€“2016. <i>Econometrics and Statistics</i> , 2019, 12, 1-24.	0.8	5
88	Comments on N. R. Ericsson, D. F. Hendry and K.M. Prestwich, "The Demand for Broad Money in the United Kingdom, 1878-1993". <i>Scandinavian Journal of Economics</i> , 1998, 100, 325-334.	1.4	3
89	Forecasting with Nonlinear Time Series Models. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	3
90	Testing constancy of unconditional variance in volatility models by misspecification and specification tests. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2016, 20, .	0.3	3

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91	Underestimation of mean square error matrix in misspecified linear models. Journal of Econometrics, 1982, 18, 281-284.	6.5	2
92	Comparing long monthly Chinese and selected European temperature series using the Vector Seasonal Shifting Mean and Covariance Autoregressive model. Energy Economics, 2021, 97, 105171.	12.1	2
93	Higher-order Dependence in the General Power ARCH Process and the Role of Power Parameter. , 2008, , 231-251.		2
94	Superiority comparisons between mixed regression estimators. Communications in Statistics - Theory and Methods, 1988, 17, 3537-3546.	1.0	1
95	Transition from the Taylor rule to the zero lower bound. Studies in Nonlinear Dynamics and Econometrics, 2021, .	0.3	1
96	Threshold Models. , 2010, , 308-316.		1
97	Smoothness in Regression: Asymptotic Considerations. , 1987, , 47-64.		1
98	Structural Change in Swedish and Finnish Monthly Industrial Output Series. , 1991, , 291-300.		1
99	Threshold Models. , 2008, , 1-7.		0
100	Threshold Models. , 2018, , 13630-13636.		0