

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	Comparing long monthly Chinese and selected European temperature series using the Vector Seasonal Shifting Mean and Covariance Autoregressive model. <i>Energy Economics</i> , 2021, 97, 105171.	12.1	2
2	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
3	Transition from the Taylor rule to the zero lower bound. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2021, .	0.3	1
4	Global hemispheric temperatures and co-shifting: A vector shifting-mean autoregressive analysis. <i>Journal of Econometrics</i> , 2020, 214, 198-215.	6.5	6
5	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
6	Threshold Models. , 2018, , 13630-13636.		0
7	Specification and testing of multiplicative time-varying GARCH models with applications. <i>Econometric Reviews</i> , 2017, 36, 421-446.	1.1	26
8	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
9	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
10	Forecasting Macroeconomic Variables Using Neural Network Models and Three Automated Model Selection Techniques. <i>Econometric Reviews</i> , 2016, 35, 1753-1779.	1.1	16
11	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
12	Modeling Conditional Correlations of Asset Returns: A Smooth Transition Approach. <i>Econometric Reviews</i> , 2015, 34, 174-197.	1.1	35
13	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
14	Forecasting performances of three automated modelling techniques during the economic crisis 2007â€“2009. <i>International Journal of Forecasting</i> , 2014, 30, 616-631.	6.5	21
15	Modelling changes in the unconditional variance of long stock return series. <i>Journal of Empirical Finance</i> , 2014, 25, 15-35.	1.8	41
16	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
17	Thresholds and Smooth Transitions in Vector Autoregressive Models. <i>Advances in Econometrics</i> , 2013, , 273-326.	0.3	37
18	Modelling volatility by variance decomposition. <i>Journal of Econometrics</i> , 2013, 175, 142-153.	6.5	72

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19	Nonlinear Models for Autoregressive Conditional Heteroskedasticity. , 2012, , 47-69.		6
20	Stylized facts of return series, robust estimates and three popular models of volatility. Applied Financial Economics, 2011, 21, 67-94.	0.5	33
21	Forecasting with Nonlinear Time Series Models. SSRN Electronic Journal, 2010, , .	0.4	3
22	Threshold Models. , 2010, , 308-316.		1
23	Modeling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model. Journal of Financial Econometrics, 2009, 7, 373-411.	1.5	115
24	Testing for volatility interactions in the Constant Conditional Correlation GARCH model. Econometrics Journal, 2009, 12, 147-163.	2.3	88
25	Multivariate GARCH Models. , 2009, , 201-229.		229
26	An Introduction to Univariate GARCH Models. , 2009, , 17-42.		65
27	Realized Volatility. , 2009, , 555-575.		62
28	Testing Parameter Constancy in Stationary Vector Autoregressive Models Against Continuous Change. Econometric Reviews, 2008, 28, 225-245.	1.1	35
29	Modelling Autoregressive Processes with a Shifting Mean. Studies in Nonlinear Dynamics and Econometrics, 2008, 12, .	0.3	9
30	Positivity constraints on the conditional variances in the family of conditional correlation GARCH models. Finance Research Letters, 2008, 5, 88-95.	6.7	52
31	Higher-order Dependence in the General Power ARCH Process and the Role of Power Parameter. , 2008, , 231-251.		2
32	Threshold Models. , 2008, , 1-7.		0
33	Parameterizing Unconditional Skewness in Models for Financial Time Series. Journal of Financial Econometrics, 2007, 6, 208-230.	1.5	23
34	Testing constancy of the error covariance matrix in vector models. Journal of Econometrics, 2007, 140, 753-780.	6.5	7
35	Chapter 8 Forecasting economic variables with nonlinear models. Handbook of Economic Forecasting, 2006, 1, 413-457.	3.4	112
36	A sequential procedure for determining the number of regimes in a threshold autoregressive model. Econometrics Journal, 2006, 9, 472-491.	2.3	47

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37	Simulation-based Finite Sample Linearity Test against Smooth Transition Models*. Oxford Bulletin of Economics and Statistics, 2006, 68, 797-812.	1.7	38
38	A time series model for an exchange rate in a target zone with applications. Journal of Econometrics, 2006, 131, 579-609.	6.5	64
39	Common factors in conditional distributions for bivariate time series. Journal of Econometrics, 2006, 132, 43-57.	6.5	48
40	Building neural network models for time series: a statistical approach. Journal of Forecasting, 2006, 25, 49-75.	2.8	142
41	Evaluating Models of Autoregressive Conditional Duration. Journal of Business and Economic Statistics, 2006, 24, 104-124.	2.9	92
42	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
43	Smooth Transition Regression Modeling. , 2004, , 222-242.		116
44	AN EXTENDED CONSTANT CONDITIONAL CORRELATION GARCH MODEL AND ITS FOURTH-MOMENT STRUCTURE. Econometric Theory, 2004, 20, .	0.7	59
45	Time-Varying Smooth Transition Autoregressive Models. Journal of Business and Economic Statistics, 2003, 21, 104-121.	2.9	155
46	The net barter terms of trade: A smooth transition approach. International Journal of Finance and Economics, 2003, 8, 81-97.	3.5	7
47	The effects of institutional and technological change and business cycle fluctuations on seasonal patterns in quarterly industrial production series. Econometrics Journal, 2003, 6, 79-98.	2.3	51
48	MOMENT STRUCTURE OF A FAMILY OF FIRST-ORDER EXPONENTIAL GARCH MODELS. Econometric Theory, 2002, 18, 868-885.	0.7	68
49	MODELING ASYMMETRIES AND MOVING EQUILIBRIA IN UNEMPLOYMENT RATES. Macroeconomic Dynamics, 2002, 6, 202-241.	0.7	161
50	SMOOTH TRANSITION AUTOREGRESSIVE MODELS – A SURVEY OF RECENT DEVELOPMENTS. Econometric Reviews, 2002, 21, 1-47.	1.1	774
51	Evaluating GARCH models. Journal of Econometrics, 2002, 110, 417-435.	6.5	152
52	SMOOTH TRANSITION AUTOREGRESSIVE MODELS – A SURVEY OF RECENT DEVELOPMENTS. Econometric Reviews, 2002, 21, 1-47.	1.1	27
53	A SIMPLE VARIABLE SELECTION TECHNIQUE FOR NONLINEAR MODELS. Communications in Statistics - Theory and Methods, 2001, 30, 1227-1241.	1.0	53
54	A nonlinear time series model of El Niño. Environmental Modelling and Software, 2001, 16, 139-146.	4.5	38

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55	Non-linear error correction and the UK demand for broad money, 1878-1993. Journal of Applied Econometrics, 2001, 16, 277-288.	2.3	65
56	Testing parameter constancy in linear models against stochastic stationary parameters. Journal of Econometrics, 1999, 90, 193-213.	6.5	34
57	Properties of the Autocorrelation Function of Squared Observations for Second-order Garch Processes Under Two Sets of Parameter Constraints. Journal of Time Series Analysis, 1999, 20, 23-30.	1.2	40
58	Properties of moments of a family of GARCH processes. Journal of Econometrics, 1999, 92, 173-192.	6.5	225
59	Another look at Swedish business cycles, 1861-1988. Journal of Applied Econometrics, 1999, 14, 359-378.	2.3	73
60	Investigating stability and linearity of a German M1 money demand function. Journal of Applied Econometrics, 1999, 14, 511-525.	2.3	73
61	A simple nonlinear time series model with misleading linear properties. Economics Letters, 1999, 62, 161-165.	1.9	174
62	FOURTH MOMENT STRUCTURE OF THE GARCH(p,q) PROCESS. Econometric Theory, 1999, 15, 824-846.	0.7	111
63	Comments on N. R. Ericsson, D. F. Hendry and K.M. Prestwich, "The Demand for Broad Money in the United Kingdom, 1878-1993". Scandinavian Journal of Economics, 1998, 100, 325-334.	1.4	3
64	Stylized facts of daily return series and the hidden Markov model. Journal of Applied Econometrics, 1998, 13, 217-244.	2.3	270
65	Testing linearity against nonlinear moving average models. Communications in Statistics - Theory and Methods, 1998, 27, 2025-2035.	1.0	6
66	Modeling the Demand for M3 in the Unified Germany. Review of Economics and Statistics, 1998, 80, 399-409.	4.3	67
67	Statistical Properties of the Asymmetric Power ARCH Process. SSRN Electronic Journal, 1998, , .	0.4	7
68	Short-term forecasting of industrial production with business survey data: experience from Finland's great depression 1990-1993. International Journal of Forecasting, 1996, 12, 373-381.	6.5	28
69	Testing the adequacy of smooth transition autoregressive models. Journal of Econometrics, 1996, 74, 59-75.	6.5	397
70	Power Properties of Linearity Tests for Time Series. Studies in Nonlinear Dynamics and Econometrics, 1996, 1, .	0.3	33
71	TESTING PARAMETER CONSTANCY AND SUPER EXOGENEITY IN ECONOMETRIC EQUATIONS. Oxford Bulletin of Economics and Statistics, 1996, 58, 735-763.	1.7	126
72	Modelling nonlinearity in U.S. Gross national product 1889-1987. Empirical Economics, 1995, 20, 577-597.	3.0	33

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73	Specification, Estimation, and Evaluation of Smooth Transition Autoregressive Models. Journal of the American Statistical Association, 1994, 89, 208-218.	3.1	1,334
74	Testing the constancy of regression parameters against continuous structural change. Journal of Econometrics, 1994, 62, 211-228.	6.5	249
75	The combination of forecasts using changing weights. International Journal of Forecasting, 1994, 10, 47-57.	6.5	111
76	Specification, Estimation, and Evaluation of Smooth Transition Autoregressive Models. Journal of the American Statistical Association, 1994, 89, 208.	3.1	937
77	Chapter 48 Aspects of modelling nonlinear time series. Handbook of Econometrics, 1994, , 2917-2957.	1.0	25
78	Business survey data in forecasting the output of swedish and finnish metal and engineering industries: A kalman filter approach. Journal of Forecasting, 1993, 12, 255-271.	2.8	28
79	POWER OF THE NEURAL NETWORK LINEARITY TEST. Journal of Time Series Analysis, 1993, 14, 209-220.	1.2	280
80	Structural Change in Swedish and Finnish Monthly Industrial Output Series. , 1991, , 291-300.		1
81	Use of preliminary values in forecasting industrial production. International Journal of Forecasting, 1990, 6, 463-468.	6.5	5
82	Testing linearity against smooth transition autoregressive models. Biometrika, 1988, 75, 491-499.	2.4	1,036
83	Superiority comparisons between mixed regression estimators. Communications in Statistics - Theory and Methods, 1988, 17, 3537-3546.	1.0	1
84	Usefulness of proxy variables in linear models with stochastic regressors. Journal of Econometrics, 1987, 36, 377-382.	6.5	7
85	The extended Stein procedure for simultaneous model selection and parameter estimation. Journal of Econometrics, 1987, 35, 375-391.	6.5	8
86	Smoothness in Regression: Asymptotic Considerations. , 1987, , 47-64.		1
87	Superiority comparisons of heterogeneous linear estimators. Communications in Statistics - Theory and Methods, 1986, 15, 1319-1336.	1.0	8
88	Short-term forecasting of industrial production by means of quick indicators. Journal of Forecasting, 1984, 3, 409-416.	2.8	8
89	Superiority comparisons of homogeneous linear estimators. Communications in Statistics - Theory and Methods, 1982, 11, 1595-1601.	1.0	20
90	Underestimation of mean square error matrix in misspecified linear models. Journal of Econometrics, 1982, 18, 281-284.	6.5	2

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91	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
92	Forecasting the consumption of alcoholic beverages in Finland. <i>European Economic Review</i> , 1976, 8, 349-369.	2.3	7
93	A Note on Bias in the Almon Distributed Lag Estimator. <i>Econometrica</i> , 1976, 44, 1317.	4.2	15
94	Forecasting with Smooth Transition Autoregressive Models. , 0, , 485-509.		13
95	Testing the Granger Noncausality Hypothesis in Stationary Nonlinear Models of Unknown Functional Form. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
96	Modelling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	35
97	Forecasting With Nonlinear Time Series Models. , 0, , 61-88.		11
98	Parameterizing Unconditional Skewness in Models for Financial Time Series. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
99	Multivariate GARCH Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	51
100	Modelling Conditional and Unconditional Heteroskedasticity with Smoothly Time-Varying Structure. <i>SSRN Electronic Journal</i> , 0, , .	0.4	31