

Giuseppe Cavaliere

List of Publications by Year in descending order

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76
papers

1,429
citations

430874

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395702

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76
docs citations

76
times ranked

509
citing authors

#	ARTICLE	IF	CITATIONS
1	Testing for unit roots in time series models with non-stationary volatility. <i>Journal of Econometrics</i> , 2007, 140, 919-947.	6.5	135
2	Unit Root Tests under Time-Varying Variances. <i>Econometric Reviews</i> , 2005, 23, 259-292.	1.1	116
3	BOOTSTRAP UNIT ROOT TESTS FOR TIME SERIES WITH NONSTATIONARY VOLATILITY. <i>Econometric Theory</i> , 2008, 24, .	0.7	99
4	Bootstrap Determination of the Co-Integration Rank in Vector Autoregressive Models. <i>Econometrica</i> , 2012, 80, 1721-1740.	4.2	83
5	Testing for co-integration in vector autoregressions with non-stationary volatility. <i>Journal of Econometrics</i> , 2010, 158, 7-24.	6.5	81
6	COINTEGRATION RANK TESTING UNDER CONDITIONAL HETEROSKEDASTICITY. <i>Econometric Theory</i> , 2010, 26, 1719-1760.	0.7	70
7	Testing for unit roots in bounded time series. <i>Journal of Econometrics</i> , 2014, 178, 259-272.	6.5	66
8	Modeling corporate defaults: Poisson autoregressions with exogenous covariates (PARX). <i>Journal of Empirical Finance</i> , 2016, 38, 640-663.	1.8	66
9	HETEROSKEDASTIC TIME SERIES WITH A UNIT ROOT. <i>Econometric Theory</i> , 2009, 25, 1228-1276.	0.7	61
10	LIMITED TIME SERIES WITH A UNIT ROOT. <i>Econometric Theory</i> , 2005, 21, .	0.7	50
11	Time-Transformed Unit Root Tests for Models with Non-Stationary Volatility. <i>Journal of Time Series Analysis</i> , 2008, 29, 300-330.	1.2	45
12	Testing for a change in persistence in the presence of non-stationary volatility. <i>Journal of Econometrics</i> , 2008, 147, 84-98.	6.5	32
13	Bootstrap <i>M</i> Unit Root Tests. <i>Econometric Reviews</i> , 2009, 28, 393-421.	1.1	30
14	Bootstrap Testing of Hypotheses on Co-Integration Relations in Vector Autoregressive Models. <i>Econometrica</i> , 2015, 83, 813-831.	4.2	28
15	Inference on co-integration parameters in heteroskedastic vector autoregressions. <i>Journal of Econometrics</i> , 2016, 192, 64-85.	6.5	28
16	STATIONARITY TESTS UNDER TIME-VARYING SECOND MOMENTS. <i>Econometric Theory</i> , 2005, 21, .	0.7	26
17	Bootstrap Determination of the Co-Integration Rank in Heteroskedastic VAR Models. <i>Econometric Reviews</i> , 2014, 33, 606-650.	1.1	25
18	Bootstrap score tests for fractional integration in heteroskedastic ARFIMA models, with an application to price dynamics in commodity spot and futures markets. <i>Journal of Econometrics</i> , 2015, 187, 557-579.	6.5	20

#	ARTICLE	IF	CITATIONS
19	Testing stationarity under a permanent variance shift. <i>Economics Letters</i> , 2004, 82, 403-408.	1.9	18
20	TESTING FOR UNIT ROOTS IN THE PRESENCE OF A POSSIBLE BREAK IN TREND AND NONSTATIONARY VOLATILITY. <i>Econometric Theory</i> , 2011, 27, 957-991.	0.7	18
21	Bootstrapping Noncausal Autoregressions: With Applications to Explosive Bubble Modeling. <i>Journal of Business and Economic Statistics</i> , 2020, 38, 55-67.	2.9	18
22	Testing the unit root hypothesis using generalized range statistics. <i>Econometrics Journal</i> , 2001, 4, 70-88.	2.3	16
23	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. <i>Econometric Reviews</i> , 2015, 34, 512-536.	1.1	15
24	On the Consistency of Bootstrap Testing for a Parameter on the Boundary of the Parameter Space. <i>Journal of Time Series Analysis</i> , 2017, 38, 513-534.	1.2	15
25	UNIT ROOT INFERENCE FOR NON-STATIONARY LINEAR PROCESSES DRIVEN BY INFINITE VARIANCE INNOVATIONS. <i>Econometric Theory</i> , 2018, 34, 302-348.	0.7	15
26	Quasi-maximum likelihood estimation and bootstrap inference in fractional time series models with heteroskedasticity of unknown form. <i>Journal of Econometrics</i> , 2017, 198, 165-188.	6.5	14
27	Inference Under Random Limit Bootstrap Measures. <i>Econometrica</i> , 2020, 88, 2547-2574.	4.2	14
28	A Comparison of Sequential and Information-based Methods for Determining the Co-integration Rank in Heteroskedastic VAR Models. <i>Oxford Bulletin of Economics and Statistics</i> , 2015, 77, 106-128.	1.7	12
29	Asymptotics for unit root tests under Markov regime-switching. <i>Econometrics Journal</i> , 2003, 6, 193-216.	2.3	11
30	Wild Bootstrap of the Sample Mean in the Infinite Variance Case. <i>Econometric Reviews</i> , 2013, 32, 204-219.	1.1	11
31	DETERMINING THE COINTEGRATION RANK IN HETEROSKEDASTIC VAR MODELS OF UNKNOWN ORDER. <i>Econometric Theory</i> , 2018, 34, 349-382.	0.7	11
32	TESTING FOR UNIT ROOTS IN AUTOREGRESSIONS WITH MULTIPLE LEVEL SHIFTS. <i>Econometric Theory</i> , 2007, 23, .	0.7	10
33	Testing for Co-Integration in Vector Autoregressions with Non-Stationary Volatility. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	10
34	Sieve-based inference for infinite-variance linear processes. <i>Annals of Statistics</i> , 2016, 44, .	2.6	10
35	Regional consumption dynamics and risk sharing in Italy. <i>International Review of Economics and Finance</i> , 2006, 15, 525-542.	4.5	9
36	ROBUST INFERENCE IN AUTOREGRESSIONS WITH MULTIPLE OUTLIERS. <i>Econometric Theory</i> , 2009, 25, 1625-1661.	0.7	9

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37	Bootstrap inference on the boundary of the parameter space, with application to conditional volatility models. <i>Journal of Econometrics</i> , 2022, 227, 241-263.	6.5	9
38	Firm size and the Italian Stock Exchange. <i>Applied Economics Letters</i> , 1999, 6, 729-734.	1.8	8
39	Testing the Null of Co-integration in the Presence of Variance Breaks. <i>Journal of Time Series Analysis</i> , 2006, 27, 613-636.	1.2	8
40	EXPLOITING INFINITE VARIANCE THROUGH DUMMY VARIABLES IN NONSTATIONARY AUTOREGRESSIONS. <i>Econometric Theory</i> , 2013, 29, 1162-1195.	0.7	8
41	Advertising effect on primary demand: a cointegration approach. <i>International Journal of Advertising</i> , 2001, 20, 319-339.	6.7	7
42	Testing for a Change in Persistence in the Presence of a Volatility Shift*. <i>Oxford Bulletin of Economics and Statistics</i> , 2006, 68, 761-781.	1.7	7
43	Co-Integration Rank Testing under Conditional Heteroskedasticity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
44	Bootstrap Cointegration Rank Testing: The Role of Deterministic Variables and Initial Values in the Bootstrap Recursion. <i>Econometric Reviews</i> , 2013, 32, 814-847.	1.1	7
45	The Fixed Volatility Bootstrap for a Class of Arch(q) Models. <i>Journal of Time Series Analysis</i> , 2018, 39, 920-941.	1.2	6
46	International dynamic risk sharing. <i>Journal of Applied Econometrics</i> , 2008, 23, 1-16.	2.3	5
47	EVALUATING THE ACCURACY OF TAIL RISK FORECASTS FOR SYSTEMIC RISK MEASUREMENT. <i>Annals of Financial Economics</i> , 2018, 13, 1850009.	1.4	5
48	A PRIMER ON BOOTSTRAP TESTING OF HYPOTHESES IN TIME SERIES MODELS: WITH AN APPLICATION TO DOUBLE AUTOREGRESSIVE MODELS. <i>Econometric Theory</i> , 2021, 37, 1-48.	0.7	5
49	Bounded integrated processes and unit root tests. <i>Statistical Methods and Applications</i> , 2002, 11, 41-69.	1.2	4
50	Testing for Unit Roots Under Multiple Possible Trend Breaks and Non-stationary Volatility Using Bootstrap Minimum Dickey-Fuller Statistics. <i>Journal of Time Series Analysis</i> , 2015, 36, 603-629.	1.2	4
51	Adaptive Inference in Heteroscedastic Fractional Time Series Models. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 50-65.	2.9	4
52	Bootstrapping non-stationary stochastic volatility. <i>Journal of Econometrics</i> , 2021, 224, 161-180.	6.5	4
53	A new approach to stock price modelling and the efficiency of the Italian stock exchange. <i>Journal of the Italian Statistical Society</i> , 1999, 8, 25-47.	0.1	3
54	Bootstrap Co-integration Rank Testing: The Effect of Bias-Correcting Parameter Estimates. <i>Oxford Bulletin of Economics and Statistics</i> , 2015, 77, 740-759.	1.7	3

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55	Co-integration Rank Determination in Partial Systems Using Information Criteria. Oxford Bulletin of Economics and Statistics, 2018, 80, 65-89.	1.7	3
56	Wild bootstrap seasonal unit root tests for time series with periodic nonstationary volatility. Econometric Reviews, 2019, 38, 509-532.	1.1	3
57	Bootstrap inference for Hawkes and general point processes. Journal of Econometrics, 2023, 235, 133-165.	6.5	3
58	Testing mean reversion in target-zone exchange rates. Applied Economics, 2005, 37, 2335-2347.	2.2	2
59	Testing for Unit Roots in the Presence of a Possible Break in Trend and Non-Stationary Volatility. SSRN Electronic Journal, 0, , .	0.4	2
60	Recent Developments in Bootstrap Methods for Dependent Data. Journal of Time Series Analysis, 2015, 36, 269-271.	1.2	2
61	Bootstrap inference and diagnostics in state space models: With applications to dynamic macro models. Journal of Applied Econometrics, 2022, 37, 3-22.	2.3	2
62	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. SSRN Electronic Journal, 0, , .	0.4	2
63	Fundamentals and asset price dynamics. Statistical Methods and Applications, 2003, 12, 211-226.	1.2	1
64	03.3.2. The Asymptotic Distribution of the Dickey-Fuller Statistic under Nonnegativity Constraint Solution. Econometric Theory, 2004, 20, .	0.7	1
65	REGIME-SWITCHING AUTOREGRESSIVE COEFFICIENTS AND THE ASYMPTOTICS FOR UNIT ROOT TESTS. Econometric Theory, 2008, 24, 1137-1148.	0.7	1
66	A Note on Testing Covariance Stationarity. Econometric Reviews, 2009, 28, 364-371.	1.1	1
67	Bootstrap Determination of the Co-integration Rank in VAR Models with Unrestricted Deterministic Components. Journal of Time Series Analysis, 2015, 36, 272-289.	1.2	1
68	Bootstrap Inference on the Boundary of the Parameter Space with Application to Conditional Volatility Models. SSRN Electronic Journal, 0, , .	0.4	1
69	Bootstrapping Non-Stationary Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	1
70	Inference on Co-Integration Parameters in Heteroskedastic Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	1
71	A Comparison of Sequential and Information-based Methods for Determining the Co-integration Rank in Heteroskedastic VAR Models. Oxford Bulletin of Economics and Statistics, 2014, , n/a-n/a.	1.7	1
72	Devaluation expectations and the unit root hypothesis: The Italian Lira in the European monetary system. Journal of the Italian Statistical Society, 1996, 5, 39-71.	0.1	0

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73	03.4.2. The Asymptotic Distribution of the Dickey-Fuller Statistic under Nonnegativity Constraint. <i>Econometric Theory</i> , 2003, 19, .	0.7	0
74	Tests for cointegration rank and choice of the alternative. <i>Statistical Methods and Applications</i> , 2009, 18, 169-191.	1.2	0
75	Investigating Stock Market Behavior Using a Multivariate Markov-Switching Approach. <i>Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies</i> , 2014, , 185-196.	0.2	0
76	A Primer on Bootstrap Testing of Hypotheses in Time Series Models: With an Application to Double Autoregressive Models. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0