Giuseppe Cavaliere

List of Publications by Year
in descending order

76 papers	1,429 citations	430874 18 h-index	395702 33 g-index
76 all docs	76 docs citations	76 times ranked	509 citing authors

#	Article	IF	Citations
1	Bootstrap inference for Hawkes and general point processes. Journal of Econometrics, 2023, 235, 133-165.	6.5	3
2	Bootstrap inference on the boundary of the parameter space, with application to conditional volatility models. Journal of Econometrics, 2022, 227, 241-263.	6.5	9
3	Adaptive Inference in Heteroscedastic Fractional Time Series Models. Journal of Business and Economic Statistics, 2022, 40, 50-65.	2.9	4
4	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
5	A PRIMER ON BOOTSTRAP TESTING OF HYPOTHESES IN TIME SERIES MODELS: WITH AN APPLICATION TO DOUBLE AUTOREGRESSIVE MODELS. Econometric Theory, 2021, 37, 1-48.	0.7	5
6	Bootstrapping non-stationary stochastic volatility. Journal of Econometrics, 2021, 224, 161-180.	6.5	4
7	Bootstrapping Noncausal Autoregressions: With Applications to Explosive Bubble Modeling. Journal of Business and Economic Statistics, 2020, 38, 55-67.	2.9	18
8	Inference Under Random Limit Bootstrap Measures. Econometrica, 2020, 88, 2547-2574.	4.2	14
9	A Primer on Bootstrap Testing of Hypotheses in Time Series Models: With an Application to Double Autoregressive Models. SSRN Electronic Journal, 2019, , .	0.4	0
10	Wild bootstrap seasonal unit root tests for time series with periodic nonstationary volatility. Econometric Reviews, 2019, 38, 509-532.	1.1	3
11	UNIT ROOT INFERENCE FOR NON-STATIONARY LINEAR PROCESSES DRIVEN BY INFINITE VARIANCE INNOVATIONS. Econometric Theory, 2018, 34, 302-348.	0.7	15
12	DETERMINING THE COINTEGRATION RANK IN HETEROSKEDASTIC VAR MODELS OF UNKNOWN ORDER. Econometric Theory, 2018, 34, 349-382.	0.7	11
13	Coâ€integration Rank Determination in Partial Systems Using Information Criteria. Oxford Bulletin of Economics and Statistics, 2018, 80, 65-89.	1.7	3
14	EVALUATING THE ACCURACY OF TAIL RISK FORECASTS FOR SYSTEMIC RISK MEASUREMENT. Annals of Financial Economics, 2018, 13, 1850009.	1.4	5
15	The Fixed Volatility Bootstrap for a Class of Arch(<i>q</i>) Models. Journal of Time Series Analysis, 2018, 39, 920-941.	1.2	6
16	Quasi-maximum likelihood estimation and bootstrap inference in fractional time series models with heteroskedasticity of unknown form. Journal of Econometrics, 2017, 198, 165-188.	6.5	14
17	On the Consistency of Bootstrap Testing for a Parameter on the Boundary of the Parameter Space. Journal of Time Series Analysis, 2017, 38, 513-534.	1.2	15
18	Modeling corporate defaults: Poisson autoregressions with exogenous covariates (PARX). Journal of Empirical Finance, 2016, 38, 640-663.	1.8	66

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19	Inference on co-integration parameters in heteroskedastic vector autoregressions. Journal of Econometrics, 2016, 192, 64-85.	6.5	28
20	Sieve-based inference for infinite-variance linear processes. Annals of Statistics, 2016, 44, .	2.6	10
21	A Comparison of Sequential and Informationâ€based Methods for Determining the Coâ€integration Rank in Heteroskedastic VAR Models. Oxford Bulletin of Economics and Statistics, 2015, 77, 106-128.	1.7	12
22	Bootstrap score tests for fractional integration in heteroskedastic ARFIMA models, with an application to price dynamics in commodity spot and futures markets. Journal of Econometrics, 2015, 187, 557-579.	6.5	20
23	Bootstrap Coâ€integration Rank Testing: The Effect of Biasâ€Correcting Parameter Estimates. Oxford Bulletin of Economics and Statistics, 2015, 77, 740-759.	1.7	3
24	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. Econometric Reviews, 2015, 34, 512-536.	1.1	15
25	Bootstrap Determination of the Coâ€integration Rank in VAR Models with Unrestricted Deterministic Components. Journal of Time Series Analysis, 2015, 36, 272-289.	1.2	1
26	Recent Developments in Bootstrap Methods for Dependent Data. Journal of Time Series Analysis, 2015, 36, 269-271.	1.2	2
27	Bootstrap Testing of Hypotheses on Co-Integration Relations in Vector Autoregressive Models. Econometrica, 2015, 83, 813-831.	4.2	28
28	Testing for Unit Roots Under Multiple Possible Trend Breaks and Nonâ€Stationary Volatility Using Bootstrap Minimum Dickeyâ€"Fuller Statistics. Journal of Time Series Analysis, 2015, 36, 603-629.	1.2	4
29	Investigating Stock Market Behavior Using a Multivariate Markov-Switching Approach. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2014, , 185-196.	0.2	0
30	Bootstrap Determination of the Co-Integration Rank in Heteroskedastic VAR Models. Econometric Reviews, 2014, 33, 606-650.	1.1	25
31	Testing for unit roots in bounded time series. Journal of Econometrics, 2014, 178, 259-272.	6.5	66
32	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
33	Bootstrap Cointegration Rank Testing: The Role of Deterministic Variables and Initial Values in the Bootstrap Recursion. Econometric Reviews, 2013, 32, 814-847.	1.1	7
34	Wild Bootstrap of the Sample Mean in the Infinite Variance Case. Econometric Reviews, 2013, 32, 204-219.	1.1	11
35	EXPLOITING INFINITE VARIANCE THROUGH DUMMY VARIABLES IN NONSTATIONARY AUTOREGRESSIONS. Econometric Theory, 2013, 29, 1162-1195.	0.7	8
36	Bootstrap Determination of the Co-Integration Rank in Vector Autoregressive Models. Econometrica, 2012, 80, 1721-1740.	4.2	83

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37	TESTING FOR UNIT ROOTS IN THE PRESENCE OF A POSSIBLE BREAK IN TREND AND NONSTATIONARY VOLATILITY. Econometric Theory, 2011, 27, 957-991.	0.7	18
38	COINTEGRATION RANK TESTING UNDER CONDITIONAL HETEROSKEDASTICITY. Econometric Theory, 2010, 26, 1719-1760.	0.7	70
39	Testing for co-integration in vector autoregressions with non-stationary volatility. Journal of Econometrics, 2010, 158, 7-24.	6.5	81
40	A Note on Testing Covariance Stationarity. Econometric Reviews, 2009, 28, 364-371.	1.1	1
41	Tests for cointegration rank and choice of the alternative. Statistical Methods and Applications, 2009, 18, 169-191.	1.2	0
42	Bootstrap<i>M</i>Unit Root Tests. Econometric Reviews, 2009, 28, 393-421.	1.1	30
43	HETEROSKEDASTIC TIME SERIES WITH A UNIT ROOT. Econometric Theory, 2009, 25, 1228-1276.	0.7	61
44	ROBUST INFERENCE IN AUTOREGRESSIONS WITH MULTIPLE OUTLIERS. Econometric Theory, 2009, 25, 1625-1661.	0.7	9
45	International dynamic risk sharing. Journal of Applied Econometrics, 2008, 23, 1-16.	2.3	5
46	Testing for a change in persistence in the presence of non-stationary volatility. Journal of Econometrics, 2008, 147, 84-98.	6.5	32
47	Timeâ€Transformed Unit Root Tests for Models with Nonâ€Stationary Volatility. Journal of Time Series Analysis, 2008, 29, 300-330.	1.2	45
48	BOOTSTRAP UNIT ROOT TESTS FOR TIME SERIES WITH NONSTATIONARY VOLATILITY. Econometric Theory, 2008, 24, .	0.7	99
49	REGIME-SWITCHING AUTOREGRESSIVE COEFFICIENTS AND THE ASYMPTOTICS FOR UNIT ROOT TESTS. Econometric Theory, 2008, 24, 1137-1148.	0.7	1
50	Testing for Co-Integration in Vector Autoregressions with Non-Stationary Volatility. SSRN Electronic Journal, 2008, , .	0.4	10
51	TESTING FOR UNIT ROOTS IN AUTOREGRESSIONS WITH MULTIPLE LEVEL SHIFTS. Econometric Theory, 2007, 23, .	0.7	10
52	Testing for unit roots in time series models with non-stationary volatility. Journal of Econometrics, 2007, 140, 919-947.	6.5	135
53	Testing the Null of Co-integration in the Presence of Variance Breaks. Journal of Time Series Analysis, 2006, 27, 613-636.	1.2	8
54	Testing for a Change in Persistence in the Presence of a Volatility Shift*. Oxford Bulletin of Economics and Statistics, 2006, 68, 761-781.	1.7	7

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55	Regional consumption dynamics and risk sharing in Italy. International Review of Economics and Finance, 2006, 15, 525-542.	4.5	9
56	Testing mean reversion in target-zone exchange rates. Applied Economics, 2005, 37, 2335-2347.	2.2	2
57	LIMITED TIME SERIES WITH A UNIT ROOT. Econometric Theory, 2005, 21, .	0.7	50
58	STATIONARITY TESTS UNDER TIME-VARYING SECOND MOMENTS. Econometric Theory, 2005, 21, .	0.7	26
59	Unit Root Tests under Time-Varying Variances. Econometric Reviews, 2005, 23, 259-292.	1.1	116
60	03.3.2. The Asymptotic Distribution of the Dickeyâ€"Fuller Statistic under Nonnegativity Constraintâ€"Solution. Econometric Theory, 2004, 20, .	0.7	1
61	Testing stationarity under a permanent variance shift. Economics Letters, 2004, 82, 403-408.	1.9	18
62	Fundamentals and asset price dynamics. Statistical Methods and Applications, 2003, 12, 211-226.	1.2	1
63	Asymptotics for unit root tests under MarkovÂregimeâ€switching. Econometrics Journal, 2003, 6, 193-216.	2.3	11
64	03.4.2. The Asymptotic Distribution of the Dickeyâ€"Fuller Statistic under Nonnegativity Constraint. Econometric Theory, 2003, 19, .	0.7	0
65	Bounded integrated processes and unit root tests. Statistical Methods and Applications, 2002, 11, 41-69.	1.2	4
66	Advertising effect on primary demand: a cointegration approach. International Journal of Advertising, 2001, 20, 319-339.	6.7	7
67	Testing the unit root hypothesis using generalized range statistics. Econometrics Journal, 2001, 4, 70-88.	2.3	16
68	A new approach to stock price modelling and the efficiency of the Italian stock exchange. Journal of the Italian Statistical Society, 1999, 8, 25-47.	0.1	3
69	Firm size and the Italian Stock Exchange. Applied Economics Letters, 1999, 6, 729-734.	1.8	8
70	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
71	Testing for Unit Roots in the Presence of a Possible Break in Trend and Non-Stationary Volatility. SSRN Electronic Journal, 0, , .	0.4	2
72	Co-Integration Rank Testing under Conditional Heteroskedasticity. SSRN Electronic Journal, 0, , .	0.4	7

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73	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. SSRN Electronic Journal, 0, , .	0.4	2
74	Bootstrap Inference on the Boundary of the Parameter Space with Application to Conditional Volatility Models. SSRN Electronic Journal, 0, , .	0.4	1
75	Bootstrapping Non-Stationary Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	1
76	Inference on Co-Integration Parameters in Heteroskedastic Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	1