Guillaume Chevillon

List of Publications by Year
in descending order

19 papers	391 citations	1478505 6 h-index	996975 15 g-index
22 all docs	22 docs citations	22 times ranked	312 citing authors

#	Article	IF	Citations
1	DIRECT MULTIâ€STEP ESTIMATION AND FORECASTING. Journal of Economic Surveys, 2007, 21, 746-785.	6.6	120
2	Non-parametric direct multi-step estimation for forecasting economic processes. International Journal of Forecasting, 2005, 21, 201-218.	6.5	94
3	Physical market determinants of the price of crude oil and the market premium. Energy Economics, 2009, 31, 537-549.	12.1	63
4	Inference in models with adaptive learning. Journal of Monetary Economics, 2010, 57, 341-351.	3.4	35
5	Learning can generate long memory. Journal of Econometrics, 2017, 198, 1-9.	6.5	15
6	Multistep forecasting in the presence of location shifts. International Journal of Forecasting, 2016, 32, 121-137.	6.5	12
7	Multi-step forecasting in emerging economies: An investigation of the South African GDP. International Journal of Forecasting, 2009, 25, 602-628.	6.5	10
8	Generating univariate fractional integration within a large VAR(1). Journal of Econometrics, 2018, 204, 54-65.	6.5	6
9	Probabilistic forecasting of bubbles and flash crashes. Econometrics Journal, 2020, 23, 297-315.	2.3	6
10	StratÃ©gies de vote en AG face aux rÃ©solutions externes. Revue Francaise De Gestion, 2009, 35, 277-296.	0.3	5
11	Robust cointegration testing in the presence of weak trends, with an application to the human origin of global warming. Econometric Reviews, 2017, 36, 514-545.	1.1	4
12	Perpetual learning and apparent long memory. Journal of Economic Dynamics and Control, 2018, 90, 343-365.	1.6	4
13	ROBUST INFERENCE IN STRUCTURAL VECTOR AUTOREGRESSIONS WITH LONG-RUN RESTRICTIONS. Econometric Theory, 2020, 36, 86-121.	0.7	3
14	Direct Multi-Step Estimation and Forecasting. SSRN Electronic Journal, 2006, , .	0.4	2
15	Multi-Step Forecasting in the Presence of Weak Trends. SSRN Electronic Journal, 0, , .	0.4	2
16	Robustness of Multistep Forecasts and Predictive Regressions at Intermediate and Long Horizons. SSRN Electronic Journal, 0, , .	0.4	2
17	Long Memory Through Marginalization of Large Systems and Hidden Cross-Section Dependence. SSRN Electronic Journal, 0, , .	0.4	1
18	Multi-step forecast error corrections: A comment on â€œEvaluating predictive densities of US output growth and inflation in a large macroeconomic data setâ€•by Barbara Rossi and Tatevik Sekhposyan. International Journal of Forecasting, 2014, 30, 683-687.	6.5	0

#	Article	IF	Citations
19	Learning Generates Long Memory. SSRN Electronic Journal, 0, , .	0.4	0