

Guillaume Chevillon

List of Publications by Year in descending order

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Version: 2024-02-01

19
papers

391
citations

1478505

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996975

15
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22
all docs

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docs citations

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times ranked

312
citing authors

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

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 19 | Robustness of Multistep Forecasts and Predictive Regressions at Intermediate and Long Horizons. SSRN Electronic Journal, 0, , . | 0.4 | 2 |