Jesus Gonzalo

List of Publications by Year
in descending order

41 papers	3,628 citations	430442 18 h-index	360668 35 g-index
42 all docs	42 docs citations	42 times ranked	1343 citing authors

#	Article	IF	Citations
1	Five alternative methods of estimating long-run equilibrium relationships. Journal of Econometrics, 1994, 60, 203-233.	3.5	822
2	Estimation of Common Long-Memory Components in Cointegrated Systems. Journal of Business and Economic Statistics, 1995, 13, 27-35.	1.8	764
3	Estimation of Common Long-Memory Components in Cointegrated Systems. Journal of Business and Economic Statistics, 1995, 13, 27.	1.8	594
4	Estimation and model selection based inference in single and multiple threshold models. Journal of Econometrics, 2002, 110, 319-352.	3.5	188
5	A systematic framework for analyzing the dynamic effects of permanent and transitory shocks. Journal of Economic Dynamics and Control, 2001, 25, 1527-1546.	0.9	168
6	Modelling and measuring price discovery in commodity markets. Journal of Econometrics, 2010, 158, 95-107.	3.5	155
7	Pitfalls in testing for long run relationships. Journal of Econometrics, 1998, 86, 129-154.	3.5	147
8	A Fractional Dickey-Fuller Test for Unit Roots. Econometrica, 2002, 70, 1963-2006.	2.6	113
9	Detecting big structural breaks in large factor models. Journal of Econometrics, 2014, 180, 30-48.	3.5	99
10	Subsampling inference in threshold autoregressive models. Journal of Econometrics, 2005, 127, 201-224.	3.5	80
11	Threshold Effects in Cointegrating Relationships*. Oxford Bulletin of Economics and Statistics, 2006, 68, 813-833.	0.9	68
12	Specification via model selection in vector error correction models. Economics Letters, 1998, 60, 321-328.	0.9	54
13	Quantile Factor Models. Econometrica, 2021, 89, 875-910.	2.6	43
14	Lag length estimation in large dimensional systems. Journal of Time Series Analysis, 2002, 23, 401-423.	0.7	42
15	Regime-Specific Predictability in Predictive Regressions. Journal of Business and Economic Statistics, 2012, 30, 229-241.	1.8	36
16	Long-range dependence in Spanish political opinion poll series. Journal of Applied Econometrics, 2003, 18, 137-155.	1.3	26
17	Summability of stochastic processesâ€"A generalization of integration for non-linear processes. Journal of Econometrics, 2014, 178, 331-341.	3.5	23
18	On the robustness of cointegration tests when series are fractionally intergrated. Journal of Applied Statistics, 2000, 27, 821-827.	0.6	22

#	Article	IF	Citations
19	What is What?: A Simple Time-Domain Test of Long-Memory vs. Structural Breaks. SSRN Electronic Journal, 0, , .	0.4	22
20	Cointegration and aggregation. Ricerche Economiche, 1993, 47, 281-291.	0.2	20
21	RELATIVE POWER OF t TYPE TESTS FOR STATIONARY AND UNIT ROOT PROCESSES. Journal of Time Series Analysis, 1996, 17, 37-47.	0.7	16
22	Estimation of Common Long Memory Components in Cointegrated Systems. , 0, , 232-253.		15
23	Large shocks vs. small shocks. (Or does size matter? May be so.). Journal of Econometrics, 2006, 135, 311-347.	3.5	14
24	CONDITIONAL STOCHASTIC DOMINANCE TESTS IN DYNAMIC SETTINGS. International Economic Review, 2014, 55, 819-838.	0.6	13
25	On the Exact Moments of Asymptotic Distributions in an Unstable Ar(1) with Dependent Errors. International Economic Review, 1998, 39, 71.	0.6	12
26	Inferring the Predictability Induced by a Persistent Regressor in a Predictive Threshold Model. Journal of Business and Economic Statistics, 2017, 35, 202-217.	1.8	11
27	Trends in distributional characteristics: Existence of global warming. Journal of Econometrics, 2020, 214, 153-174.	3.5	10
28	Cointegration. , 0, , 634-654.		8
29	P-Values for non-standard distributions with an application to the DF test. Economics Letters, 1996, 50, 155-160.	0.9	7
30	Testing I(1) Against I(d) Alternatives in the Presence of Deteministic Components. SSRN Electronic Journal, 0, , .	0.4	7
31	The reaction of stock market returns to unemployment. Studies in Nonlinear Dynamics and Econometrics, 2017, 21, .	0.2	4
32	Regime Specific Predictability in Predictive Regressions. SSRN Electronic Journal, 0, , .	0.4	4
33	Wald Tests of I(1) against I(d) Alternatives: Some New Properties and an Extension to Processes with Trending Components. Studies in Nonlinear Dynamics and Econometrics, 2008, 12, .	0.2	3
34	Permanent and transitory components of GDP and stock prices: further analysis. Macroeconomics and Finance in Emerging Market Economies, 2008, 1, 105-120.	0.5	2
35	Spurious relationships in high-dimensional systems with strong or mild persistence. International Journal of Forecasting, 2021, 37, 1480-1497.	3.9	2
36	Simple Wald Tests of the Fractional Integration Parameter: An Overview of New Results*. , 2009, , 300-321.		2

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37	Nonparametric estimation of functional dynamic factor model. Journal of Nonparametric Statistics, 2022, 34, 895-916.	0.4	2
38	The Making of "Estimation of Common Long-Memory Components in Cointegrated Systems". Journal of Financial Econometrics, 2010, 8, 174-176.	0.8	1
39	Differences Between Shortâ€•and Longâ€•Term Risk Aversion: An Optimal Asset Allocation Perspective. Oxford Bulletin of Economics and Statistics, 2019, 81, 42-61.	0.9	1
40	A tale of three cities: climate heterogeneity. SERIEs, 2022, 13, 475-511.	0.7	1
41	Uncovering Regimes in Out of Sample Forecast Errors from Predictive Regressions*. Oxford Bulletin of Economics and Statistics, 2021, 83, 713-741.	0.9	0