Pierre Perron

List of Publications by Year in descending order

122 papers	42,261 citations	50244 46 h-index	22808 112 g-index
126 all docs	126 docs citations	126 times ranked	10239 citing authors

#	ARTICLE	IF	CITATIONS
1	Testing for a unit root in time series regression. Biometrika, 1988, 75, 335-346.	1.3	12,419
2	The Great Crash, the Oil Price Shock, and the Unit Root Hypothesis. Econometrica, 1989, 57, 1361.	2.6	5,222
3	Estimating and Testing Linear Models with Multiple Structural Changes. Econometrica, 1998, 66, 47.	2.6	3,989
4	Computation and analysis of multiple structural change models. Journal of Applied Econometrics, 2003, 18, 1-22.	1.3	3,803
5	LAG Length Selection and the Construction of Unit Root Tests with Good Size and Power. Econometrica, 2001, 69, 1519-1554.	2.6	2,830
6	Further evidence on breaking trend functions in macroeconomic variables. Journal of Econometrics, 1997, 80, 355-385.	3.5	1,363
7	Trends and random walks in macroeconomic time series. Journal of Economic Dynamics and Control, 1988, 12, 297-332.	0.9	1,152
8	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. Journal of the American Statistical Association, 1995, 90, 268-281.	1.8	1,056
9	Testing for a Unit Root in a Time Series With a Changing Mean. Journal of Business and Economic Statistics, 1990, 8, 153-162.	1.8	643
10	Nonstationarity and Level Shifts With an Application to Purchasing Power Parity. Journal of Business and Economic Statistics, 1992, 10, 301-320.	1.8	627
11	Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots. NBER Macroeconomics Annual, 1991, 6, 141-201.	2.5	545
12	An Analysis of the Real Interest Rate Under Regime Shifts. Review of Economics and Statistics, 1996, 78, 111.	2.3	545
13	Critical values for multiple structural change tests. Econometrics Journal, 2003, 6, 72-78.	1.2	531
14	Nonstationarity and Level Shifts with an Application to Purchasing Power Parity. Journal of Business and Economic Statistics, 1992, 10, 301.	1.8	470
15	Additional Tests for a Unit Root Allowing for a Break in the Trend Function at an Unknown Time. International Economic Review, 1998, 39, 1073.	0.6	426
16	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. Journal of the American Statistical Association, 1995, 90, 268.	1.8	421
17	Testing the random walk hypothesis. Economics Letters, 1985, 18, 381-386.	0.9	398
18	Useful Modifications to some Unit Root Tests with Dependent Errors and their Local Asymptotic Properties. Review of Economic Studies, 1996, 63, 435.	2.9	388

#	Article	IF	Citations
19	Estimating and Testing Structural Changes in Multivariate Regressions. Econometrica, 2007, 75, 459-502.	2.6	357
20	GLS-BASED UNIT ROOT TESTS WITH MULTIPLE STRUCTURAL BREAKS UNDER BOTH THE NULL AND THE ALTERNATIVE HYPOTHESES. Econometric Theory, 2009, 25, 1754-1792.	0.6	337
21	Unit root tests allowing for a break in the trend function at an unknown time under both the null and alternative hypotheses. Journal of Econometrics, 2009, 148, 1-13.	3.5	300
22	Testing for a Unit Root in a Time Series with a Changing Mean. Journal of Business and Economic Statistics, 1990, 8, 153.	1.8	274
23	The effect of seasonal adjustment filters on tests for a unit root. Journal of Econometrics, 1993, 55, 57-98.	3.5	220
24	Testing for Shifts in Trend With an Integrated or Stationary Noise Component. Journal of Business and Economic Statistics, 2009, 27, 369-396.	1.8	204
25	Structural breaks with deterministic and stochastic trends. Journal of Econometrics, 2005, 129, 65-119.	3.5	170
26	A simple modification to improve the finite sample properties of Ng and Perron's unit root tests. Economics Letters, 2007, 94, 12-19.	0.9	152
27	GLS detrending, efficient unit root tests and structural change. Journal of Econometrics, 2003, 115, 1-27.	3.5	147
28	Testing for a Unit Root in a Time Series With a Changing Mean: Corrections and Extensions. Journal of Business and Economic Statistics, 1992, 10, 467-470.	1.8	145
29	Let's take a break: Trends and cycles in US real GDP. Journal of Monetary Economics, 2009, 56, 749-765.	1.8	144
30	Testing for a Unit Root in a Time Series with a Changing Mean: Corrections and Extensions. Journal of Business and Economic Statistics, 1992, 10, 467.	1.8	136
31	Multiple Structural Change Models: A Simulation Analysis. , 2006, , 212-238.		131
32	Testing for Multiple Structural Changes in Cointegrated Regression Models. Journal of Business and Economic Statistics, 2010, 28, 503-522.	1.8	129
33	Long-Memory and Level Shifts in the Volatility of Stock Market Return Indices. Journal of Business and Economic Statistics, 2010, 28, 275-290.	1.8	128
34	Statistically derived contributions of diverse human influences to twentieth-century temperature changes. Nature Geoscience, 2013, 6, 1050-1055.	5.4	115
35	Estimating restricted structural change models. Journal of Econometrics, 2006, 134, 373-399.	3.5	108
36	Test Consistency with Varying Sampling Frequency. Econometric Theory, 1991, 7, 341-368.	0.6	104

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37	Estimating deterministic trends with an integrated or stationary noise component. Journal of Econometrics, 2009, 151, 56-69.	3.5	103
38	Does GNP have a unit root?. Economics Letters, 1987, 23, 139-145.	0.9	101
39	A sequential procedure to determine the number of breaks in trend with an integrated or stationary noise component. Journal of Time Series Analysis, 2010, 31, 305-328.	0.7	94
40	The limit distribution of the estimates in cointegrated regression models with multiple structural changes. Journal of Econometrics, 2008, 146, 59-73.	3.5	84
41	A Continuous Time Approximation to the Unstable First-Order Autoregressive Process: The Case Without an Intercept. Econometrica, 1991, 59, 211.	2.6	82
42	A Note on the Selection of Time Series Models. Oxford Bulletin of Economics and Statistics, 2005, 67, 115-134.	0.9	77
43	A non-local perspective on the power properties of the CUSUM and CUSUM of squares tests for structural change. Journal of Econometrics, 2008, 142, 212-240.	3.5	69
44	Unit roots in the presence of abrupt governmental interventions with an application to Brazilian data. Journal of Applied Econometrics, 1999, 14, 27-56.	1.3	60
45	Modeling and forecasting stock return volatility using a random level shift model. Journal of Empirical Finance, 2010, 17, 138-156.	0.9	60
46	Estimation and inference in nearly unbalanced nearly cointegrated systems. Journal of Econometrics, 1997, 79, 53-81.	3.5	57
47	SEARCHING FOR ADDITIVE OUTLIERS IN NONSTATIONARY TIME SERIES*. Journal of Time Series Analysis, 2003, 24, 193-220.	0.7	57
48	AN AUTOREGRESSIVE SPECTRAL DENSITY ESTIMATOR AT FREQUENCY ZERO FOR NONSTATIONARITY TESTS. Econometric Theory, 1998, 14, 560-603.	0.6	51
49	The Calculation of the Limiting Distribution of the Least-Squares Estimator in a Near-Integrated Model. Econometric Theory, 1989, 5, 241-255.	0.6	46
50	Local asymptotic distribution related to the AR(1) model with dependent errors. Journal of Econometrics, 1994, 62, 229-264.	3.5	43
51	WALD TESTS FOR DETECTING MULTIPLE STRUCTURAL CHANGES IN PERSISTENCE. Econometric Theory, 2013, 29, 289-323.	0.6	38
52	Modified local Whittle estimator for long memory processes in the presence of low frequency (and) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 5(	3.5	38
53	THE LIMIT DISTRIBUTION OF THE CUSUM OF SQUARES TEST UNDER GENERAL MIXING CONDITIONS. Econometric Theory, 2008, 24, 809-822.	0.6	34
54	MEMORY PARAMETER ESTIMATION IN THE PRESENCE OF LEVEL SHIFTS AND DETERMINISTIC TRENDS. Econometric Theory, 2013, 29, 1196-1237.	0.6	33

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55	Forecasting return volatility: Level shifts with varying jump probability and mean reversion. International Journal of Forecasting, 2014, 30, 449-463.	3.9	31
56	Using OLS to Estimate and Test for Structural Changes in Models with Endogenous Regressors. Journal of Applied Econometrics, 2015, 30, 119-144.	1.3	31
57	A stochastic volatility model with random level shifts and its applications to S&P 500 and NASDAQ return indices. Econometrics Journal, 2013, 16, 309-339.	1.2	30
58	The effect of linear filters on dynamic time series with structural change. Journal of Econometrics, 1996, 70, 69-97.	3.5	27
59	DATA DEPENDENT RULES FOR SELECTION OF THE NUMBER OF LEADS AND LAGS IN THE DYNAMIC OLS COINTEGRATING REGRESSION. Econometric Theory, 2008, 24, 1425-1441.	0.6	26
60	Assessing the relative power of structural break tests using a framework based on the approximate Bahadur slope. Journal of Econometrics, 2009, 149, 26-51.	3.5	26
61	A Time-Series Analysis of the 20th Century Climate Simulations Produced for the IPCCâ€™s Fourth Assessment Report. PLoS ONE, 2013, 8, e60017.	1.1	26
62	A NOTE ON ESTIMATING AND TESTING FOR MULTIPLE STRUCTURAL CHANGES IN MODELS WITH ENDOGENOUS REGRESSORS VIA 2SLS. Econometric Theory, 2014, 30, 491-507.	0.6	25
63	THE EXACT ERROR IN ESTIMATING THE SPECTRAL DENSITY AT THE ORIGIN. Journal of Time Series Analysis, 1996, 17, 379-408.	0.7	24
64	Measuring business cycles with structural breaks and outliers: Applications to international data. Research in Economics, 2016, 70, 281-303.	0.4	23
65	Extracting and Analyzing the Warming Trend in Global and Hemispheric Temperatures. Journal of Time Series Analysis, 2017, 38, 711-732.	0.7	23
66	Lâ€™estimation de modÃ¨les avec changements structurels multiples. L'ActualitÃ© Ã©conomique, 1997, 73, 457-505.	0.1	22
67	Detection and attribution of climate change through econometric methods. Boletin De La Sociedad Matematica Mexicana, 2014, 20, 107-136.	0.2	20
68	Combining long memory and level shifts in modelling and forecasting the volatility of asset returns. Quantitative Finance, 2018, 18, 371-393.	0.9	18
69	A comparison of alternative asymptotic frameworks to analyse a structural change in a linear time trend. Econometrics Journal, 2006, 9, 423-447.	1.2	17
70	Estimating and testing multiple structural changes in linear models using band spectral regressions. Econometrics Journal, 2013, 16, 400-429.	1.2	17
71	Testing jointly for structural changes in the error variance and coefficients of a linear regression model. Quantitative Economics, 2020, 11, 1019-1057.	0.9	17
72	Testing for Flexible Nonlinear Trends with an Integrated or Stationary Noise Component. Oxford Bulletin of Economics and Statistics, 2017, 79, 822-850.	0.9	14

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73	A comparison of alternative methods to construct confidence intervals for the estimate of a break date in linear regression models. Econometric Reviews, 2018, 37, 577-601.	0.5	14
74	Spatial variations in the warming trend and the transition to more severe weather in midlatitudes. Scientific Reports, 2021, 11, 145.	1.6	14
75	A Continuous Time Approximation to the Stationary First-Order Autoregressive Model. Econometric Theory, 1991, 7, 236-252.	0.6	13
76	The adequacy of asymptotic approximations in the near-integrated autoregressive model with dependent errors. Journal of Econometrics, 1996, 70, 317-350.	3.5	13
77	Testing for Shifts in Trend with an Integrated or Stationary Noise Component. SSRN Electronic Journal, 2007, , .	0.4	13
78	Continuous record Laplace-based inference about the break date in structural change models. Journal of Econometrics, 2021, 224, 3-21.	3.5	13
79	The HUMP-shaped behavior of macroeconomic fluctuations. Empirical Economics, 1993, 18, 707-727.	1.5	11
80	On the Usefulness or Lack Thereof of Optimality Criteria for Structural Change Tests. Econometric Reviews, 2016, 35, 782-844.	0.5	11
81	Inference on a Structural Break in Trend with Fractionally Integrated Errors. Journal of Time Series Analysis, 2016, 37, 555-574.	0.7	10
82	Fractional Unit Root Tests Allowing for a Structural Change in Trend under Both the Null and Alternative Hypotheses. Econometrics, 2017, 5, 5.	0.5	10
83	Pitfalls of Two-Step Testing for Changes in the Error Variance and Coefficients of a Linear Regression Model. Econometrics, 2019, 7, 22.	0.5	10
84	Inference related to common breaks in a multivariate system with joined segmented trends with applications to global and hemispheric temperatures. Journal of Econometrics, 2020, 214, 130-152.	3.5	10
85	Testing for Changes in Forecasting Performance. Journal of Business and Economic Statistics, 2021, 39, 148-165.	1.8	10
86	Anthropogenic influence in observed regional warming trends and the implied social time of emergence. Communications Earth & Environment, 2021, 2, .	2.6	10
87	Disentangling the trend in the warming of urban areas into global and local factors. Annals of the New York Academy of Sciences, 2021, 1504, 230-246.	1.8	9
88	THE VARIANCE RATIO TEST: AN ANALYSIS OF SIZE AND POWER BASED ON A CONTINUOUS-TIME ASYMPTOTIC FRAMEWORK. Econometric Theory, 2005, 21, .	0.6	8
89	Improved Tests for Forecast Comparisons in the Presence of Instabilities. Journal of Time Series Analysis, 2016, 37, 650-659.	0.7	8
90	Modelling exchange rate volatility with random level shifts. Applied Economics, 2017, 49, 2579-2589.	1.2	8

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91	Unit Roots and Structural Breaks. Econometrics, 2017, 5, 22.	0.5	8
92	Characterizing and attributing the warming trend in sea and land surface temperatures. Atmosfera, 2017, 30, 163-187.	0.3	8
93	The limiting distribution of the least-squares estimator in nearly integrated seasonal models. Canadian Journal of Statistics, 1992, 20, 121-134.	0.6	7
94	Residualsâ€based tests for cointegration with generalized leastâ€squares detrended data. Econometrics Journal, 2016, 19, 84-111.	1.2	7
95	Testing for common breaks in a multiple equations system. Journal of Econometrics, 2018, 204, 66-85.	3.5	7
96	Causality from longâ€lived radiative forcings to the climate trend. Annals of the New York Academy of Sciences, 2019, 1436, 195-205.	1.8	7
97	Tests of return predictability: an analysis of their properties based on a continuous time asymptotic framework. Journal of Empirical Finance, 2004, 11, 203-230.	0.9	5
98	Testing for Trend in the Presence of Autoregressive Error: A Comment. Journal of the American Statistical Association, 2012, 107, 844-844.	1.8	5
99	A note on estimating a structural change in persistence. Economics Letters, 2012, 117, 932-935.	0.9	5
100	Comparisons of robust tests for shifts in trend with an application to trend deviations of real exchange rates in the long run. Applied Economics, 2013, 45, 3512-3528.	1.2	5
101	Sampling interval and estimated betas: Implications for the presence of transitory components in stock prices. Journal of Empirical Finance, 2013, 20, 42-62.	0.9	5
102	Inference on locally ordered breaks in multiple regressions. Econometric Reviews, 2017, 36, 289-353.	0.5	4
103	GENERALIZED LAPLACE INFERENCE IN MULTIPLE CHANGE-POINTS MODELS. Econometric Theory, 0, , 1-31.	0.6	4
104	Racines unitaires en macroÃ©conomieÂ: le cas dâ€™une variable. L'ActualitÃ© Ã©conomique, 1992, 68, 325-356.	0.1	3
105	Temporal Aggregation and Long Memory for Asset Price Volatility. Journal of Risk and Financial Management, 2020, 13, 182.	1.1	3
106	Bootstrap procedures for detecting multiple persistence shifts in heteroskedastic time series. Journal of Time Series Analysis, 2020, 41, 676-690.	0.7	3
107	The great moderation: updated evidence with joint tests for multiple structural changes in variance and persistence. Empirical Economics, 2022, 62, 1193-1218.	1.5	3
108	Structural change, econometrics of. , 2010, , 288-302.		3

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109	Asymptotic approximations in the near‐integrated model with a non‐zero initial condition. Econometrics Journal, 2001, 4, 143-169.	1.2	2
110	Approximations to some exact distributions in the rrasr orderautoregressive model with dependenterrors. Econometric Reviews, 1995, 14, 421-457.	0.5	1
111	A look at the quality of the approximation of the functional central limit theorem. Economics Letters, 2000, 68, 225-234.	0.9	1
112	Comment on "Statistical Adequacy and the Testing of Trend Versus Difference Stationarity" by Andreou and Spanos (Number 1). Econometric Reviews, 2003, 22, 239-245.	0.5	1
113	Comments on "In-sample confidence bands and out-of-sample forecast bands for time-varying parameters in observation driven models" International Journal of Forecasting, 2016, 32, 891-892.	3.9	1
114	Time Series Methods Applied to Climate Change. Journal of Time Series Analysis, 2017, 38, 639-639.	0.7	1
115	Inference Related to Common Breaks in a Multivariate System With Joined Segmented Trends With Applications to Global and Hemispheric Temperatures. SSRN Electronic Journal, 2018, , .	0.4	1
116	Structural change tests under heteroskedasticity: Joint estimation versus two‐steps methods. Journal of Time Series Analysis, 0, , .	0.7	1
117	Structural Change, Econometrics of. , 2008, , 1-13.		1
118	Testing for Common Breaks in a Multiple Equations System. SSRN Electronic Journal, 0, , .	0.4	0
119	A Two Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models. Journal of Time Series Analysis, 0, , .	0.7	0
120	Structural Change, Econometrics of. , 2018, , 13206-13218.		0
121	Inference on Conditional Quantile Processes in Partially Linear Models with Applications to the Impact of Unemployment Benefits. Review of Economics and Statistics, 0, , 1-21.	2.3	0
122	Robust testing of time trend and mean with unknown integration order errors. Journal of Statistical Computation and Simulation, 2022, 92, 3561-3582.	0.7	0