

Pierre Perron

List of Publications by Year in descending order

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122
papers

42,261
citations

50276

46
h-index

22832

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. <i>Biometrika</i> , 1988, 75, 335-346.	2.4	12,419
2	The Great Crash, the Oil Price Shock, and the Unit Root Hypothesis. <i>Econometrica</i> , 1989, 57, 1361.	4.2	5,222
3	Estimating and Testing Linear Models with Multiple Structural Changes. <i>Econometrica</i> , 1998, 66, 47.	4.2	3,989
4	Computation and analysis of multiple structural change models. <i>Journal of Applied Econometrics</i> , 2003, 18, 1-22.	2.3	3,803
5	LAG Length Selection and the Construction of Unit Root Tests with Good Size and Power. <i>Econometrica</i> , 2001, 69, 1519-1554.	4.2	2,830
6	Further evidence on breaking trend functions in macroeconomic variables. <i>Journal of Econometrics</i> , 1997, 80, 355-385.	6.5	1,363
7	Trends and random walks in macroeconomic time series. <i>Journal of Economic Dynamics and Control</i> , 1988, 12, 297-332.	1.6	1,152
8	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. <i>Journal of the American Statistical Association</i> , 1995, 90, 268-281.	3.1	1,056
9	Testing for a Unit Root in a Time Series With a Changing Mean. <i>Journal of Business and Economic Statistics</i> , 1990, 8, 153-162.	2.9	643
10	Nonstationarity and Level Shifts With an Application to Purchasing Power Parity. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 301-320.	2.9	627
11	Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots. <i>NBER Macroeconomics Annual</i> , 1991, 6, 141-201.	3.8	545
12	An Analysis of the Real Interest Rate Under Regime Shifts. <i>Review of Economics and Statistics</i> , 1996, 78, 111.	4.3	545
13	Critical values for multiple structural change tests. <i>Econometrics Journal</i> , 2003, 6, 72-78.	2.3	531
14	Nonstationarity and Level Shifts with an Application to Purchasing Power Parity. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 301.	2.9	470
15	Additional Tests for a Unit Root Allowing for a Break in the Trend Function at an Unknown Time. <i>International Economic Review</i> , 1998, 39, 1073.	1.3	426
16	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. <i>Journal of the American Statistical Association</i> , 1995, 90, 268.	3.1	421
17	Testing the random walk hypothesis. <i>Economics Letters</i> , 1985, 18, 381-386.	1.9	398
18	Useful Modifications to some Unit Root Tests with Dependent Errors and their Local Asymptotic Properties. <i>Review of Economic Studies</i> , 1996, 63, 435.	5.4	388

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19	Estimating and Testing Structural Changes in Multivariate Regressions. <i>Econometrica</i> , 2007, 75, 459-502.	4.2	357
20	GLS-BASED UNIT ROOT TESTS WITH MULTIPLE STRUCTURAL BREAKS UNDER BOTH THE NULL AND THE ALTERNATIVE HYPOTHESES. <i>Econometric Theory</i> , 2009, 25, 1754-1792.	0.7	337
21	Unit root tests allowing for a break in the trend function at an unknown time under both the null and alternative hypotheses. <i>Journal of Econometrics</i> , 2009, 148, 1-13.	6.5	300
22	Testing for a Unit Root in a Time Series with a Changing Mean. <i>Journal of Business and Economic Statistics</i> , 1990, 8, 153.	2.9	274
23	The effect of seasonal adjustment filters on tests for a unit root. <i>Journal of Econometrics</i> , 1993, 55, 57-98.	6.5	220
24	Testing for Shifts in Trend With an Integrated or Stationary Noise Component. <i>Journal of Business and Economic Statistics</i> , 2009, 27, 369-396.	2.9	204
25	Structural breaks with deterministic and stochastic trends. <i>Journal of Econometrics</i> , 2005, 129, 65-119.	6.5	170
26	A simple modification to improve the finite sample properties of Ng and Perron's unit root tests. <i>Economics Letters</i> , 2007, 94, 12-19.	1.9	152
27	GLS detrending, efficient unit root tests and structural change. <i>Journal of Econometrics</i> , 2003, 115, 1-27.	6.5	147
28	Testing for a Unit Root in a Time Series With a Changing Mean: Corrections and Extensions. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 467-470.	2.9	145
29	Let's take a break: Trends and cycles in US real GDP. <i>Journal of Monetary Economics</i> , 2009, 56, 749-765.	3.4	144
30	Testing for a Unit Root in a Time Series with a Changing Mean: Corrections and Extensions. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 467.	2.9	136
31	Multiple Structural Change Models: A Simulation Analysis. , 2006, , 212-238.		131
32	Testing for Multiple Structural Changes in Cointegrated Regression Models. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 503-522.	2.9	129
33	Long-Memory and Level Shifts in the Volatility of Stock Market Return Indices. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 275-290.	2.9	128
34	Statistically derived contributions of diverse human influences to twentieth-century temperature changes. <i>Nature Geoscience</i> , 2013, 6, 1050-1055.	12.9	115
35	Estimating restricted structural change models. <i>Journal of Econometrics</i> , 2006, 134, 373-399.	6.5	108
36	Test Consistency with Varying Sampling Frequency. <i>Econometric Theory</i> , 1991, 7, 341-368.	0.7	104

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37	Estimating deterministic trends with an integrated or stationary noise component. Journal of Econometrics, 2009, 151, 56-69.	6.5	103
38	Does GNP have a unit root?. Economics Letters, 1987, 23, 139-145.	1.9	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.	1.2	94
40	The limit distribution of the estimates in cointegrated regression models with multiple structural changes. Journal of Econometrics, 2008, 146, 59-73.	6.5	84
41	A Continuous Time Approximation to the Unstable First-Order Autoregressive Process: The Case Without an Intercept. Econometrica, 1991, 59, 211.	4.2	82
42	A Note on the Selection of Time Series Models. Oxford Bulletin of Economics and Statistics, 2005, 67, 115-134.	1.7	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.	6.5	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.	2.3	60
45	Modeling and forecasting stock return volatility using a random level shift model. Journal of Empirical Finance, 2010, 17, 138-156.	1.8	60
46	Estimation and inference in nearly unbalanced nearly cointegrated systems. Journal of Econometrics, 1997, 79, 53-81.	6.5	57
47	SEARCHING FOR ADDITIVE OUTLIERS IN NONSTATIONARY TIME SERIES*. Journal of Time Series Analysis, 2003, 24, 193-220.	1.2	57
48	AN AUTOREGRESSIVE SPECTRAL DENSITY ESTIMATOR AT FREQUENCY ZERO FOR NONSTATIONARITY TESTS. Econometric Theory, 1998, 14, 560-603.	0.7	51
49	The Calculation of the Limiting Distribution of the Least-Squares Estimator in a Near-Integrated Model. Econometric Theory, 1989, 5, 241-255.	0.7	46
50	Local asymptotic distribution related to the AR(1) model with dependent errors. Journal of Econometrics, 1994, 62, 229-264.	6.5	43
51	WALD TESTS FOR DETECTING MULTIPLE STRUCTURAL CHANGES IN PERSISTENCE. Econometric Theory, 2013, 29, 289-323.	0.7	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	6.5	38
53	THE LIMIT DISTRIBUTION OF THE CUSUM OF SQUARES TEST UNDER GENERAL MIXING CONDITIONS. Econometric Theory, 2008, 24, 809-822.	0.7	34
54	MEMORY PARAMETER ESTIMATION IN THE PRESENCE OF LEVEL SHIFTS AND DETERMINISTIC TRENDS. Econometric Theory, 2013, 29, 1196-1237.	0.7	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.	6.5	31
56	Using OLS to Estimate and Test for Structural Changes in Models with Endogenous Regressors. Journal of Applied Econometrics, 2015, 30, 119-144.	2.3	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.	2.3	30
58	The effect of linear filters on dynamic time series with structural change. Journal of Econometrics, 1996, 70, 69-97.	6.5	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.	0.7	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.	6.5	26
61	A Time-Series Analysis of the 20th Century Climate Simulations Produced for the IPCC's Fourth Assessment Report. PLoS ONE, 2013, 8, e60017.	2.5	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.	0.7	25
63	THE EXACT ERROR IN ESTIMATING THE SPECTRAL DENSITY AT THE ORIGIN. Journal of Time Series Analysis, 1996, 17, 379-408.	1.2	24
64	Measuring business cycles with structural breaks and outliers: Applications to international data. Research in Economics, 2016, 70, 281-303.	0.8	23
65	Extracting and Analyzing the Warming Trend in Global and Hemispheric Temperatures. Journal of Time Series Analysis, 2017, 38, 711-732.	1.2	23
66	L'estimation de modèles avec changements structurels multiples. L'Actualité Économique, 1997, 73, 457-505.	0.1	22
67	Detection and attribution of climate change through econometric methods. Boletín De La Sociedad Matematica Mexicana, 2014, 20, 107-136.	0.7	20
68	Combining long memory and level shifts in modelling and forecasting the volatility of asset returns. Quantitative Finance, 2018, 18, 371-393.	1.7	18
69	A comparison of alternative asymptotic frameworks to analyse a structural change in a linear time trend. Econometrics Journal, 2006, 9, 423-447.	2.3	17
70	Estimating and testing multiple structural changes in linear models using band spectral regressions. Econometrics Journal, 2013, 16, 400-429.	2.3	17
71	Testing jointly for structural changes in the error variance and coefficients of a linear regression model. Quantitative Economics, 2020, 11, 1019-1057.	1.4	17
72	Testing for Flexible Nonlinear Trends with an Integrated or Stationary Noise Component. Oxford Bulletin of Economics and Statistics, 2017, 79, 822-850.	1.7	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. <i>Econometric Reviews</i> , 2018, 37, 577-601.	1.1	14
74	Spatial variations in the warming trend and the transition to more severe weather in midlatitudes. <i>Scientific Reports</i> , 2021, 11, 145.	3.3	14
75	A Continuous Time Approximation to the Stationary First-Order Autoregressive Model. <i>Econometric Theory</i> , 1991, 7, 236-252.	0.7	13
76	The adequacy of asymptotic approximations in the near-integrated autoregressive model with dependent errors. <i>Journal of Econometrics</i> , 1996, 70, 317-350.	6.5	13
77	Testing for Shifts in Trend with an Integrated or Stationary Noise Component. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	13
78	Continuous record Laplace-based inference about the break date in structural change models. <i>Journal of Econometrics</i> , 2021, 224, 3-21.	6.5	13
79	The HUMP-shaped behavior of macroeconomic fluctuations. <i>Empirical Economics</i> , 1993, 18, 707-727.	3.0	11
80	On the Usefulness or Lack Thereof of Optimality Criteria for Structural Change Tests. <i>Econometric Reviews</i> , 2016, 35, 782-844.	1.1	11
81	Inference on a Structural Break in Trend with Fractionally Integrated Errors. <i>Journal of Time Series Analysis</i> , 2016, 37, 555-574.	1.2	10
82	Fractional Unit Root Tests Allowing for a Structural Change in Trend under Both the Null and Alternative Hypotheses. <i>Econometrics</i> , 2017, 5, 5.	0.9	10
83	Pitfalls of Two-Step Testing for Changes in the Error Variance and Coefficients of a Linear Regression Model. <i>Econometrics</i> , 2019, 7, 22.	0.9	10
84	Inference related to common breaks in a multivariate system with joined segmented trends with applications to global and hemispheric temperatures. <i>Journal of Econometrics</i> , 2020, 214, 130-152.	6.5	10
85	Testing for Changes in Forecasting Performance. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 148-165.	2.9	10
86	Anthropogenic influence in observed regional warming trends and the implied social time of emergence. <i>Communications Earth & Environment</i> , 2021, 2, .	6.8	10
87	Disentangling the trend in the warming of urban areas into global and local factors. <i>Annals of the New York Academy of Sciences</i> , 2021, 1504, 230-246.	3.8	9
88	THE VARIANCE RATIO TEST: AN ANALYSIS OF SIZE AND POWER BASED ON A CONTINUOUS-TIME ASYMPTOTIC FRAMEWORK. <i>Econometric Theory</i> , 2005, 21, .	0.7	8
89	Improved Tests for Forecast Comparisons in the Presence of Instabilities. <i>Journal of Time Series Analysis</i> , 2016, 37, 650-659.	1.2	8
90	Modelling exchange rate volatility with random level shifts. <i>Applied Economics</i> , 2017, 49, 2579-2589.	2.2	8

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91	Unit Roots and Structural Breaks. <i>Econometrics</i> , 2017, 5, 22.	0.9	8
92	Characterizing and attributing the warming trend in sea and land surface temperatures. <i>Atmosfera</i> , 2017, 30, 163-187.	0.8	8
93	The limiting distribution of the least-squares estimator in nearly integrated seasonal models. <i>Canadian Journal of Statistics</i> , 1992, 20, 121-134.	0.9	7
94	Residuals-based tests for cointegration with generalized least-squares detrended data. <i>Econometrics Journal</i> , 2016, 19, 84-111.	2.3	7
95	Testing for common breaks in a multiple equations system. <i>Journal of Econometrics</i> , 2018, 204, 66-85.	6.5	7
96	Causality from long-lived radiative forcings to the climate trend. <i>Annals of the New York Academy of Sciences</i> , 2019, 1436, 195-205.	3.8	7
97	Tests of return predictability: an analysis of their properties based on a continuous time asymptotic framework. <i>Journal of Empirical Finance</i> , 2004, 11, 203-230.	1.8	5
98	Testing for Trend in the Presence of Autoregressive Error: A Comment. <i>Journal of the American Statistical Association</i> , 2012, 107, 844-844.	3.1	5
99	A note on estimating a structural change in persistence. <i>Economics Letters</i> , 2012, 117, 932-935.	1.9	5
100	Comparisons of robust tests for shifts in trend with an application to trend deviations of real exchange rates in the long run. <i>Applied Economics</i> , 2013, 45, 3512-3528.	2.2	5
101	Sampling interval and estimated betas: Implications for the presence of transitory components in stock prices. <i>Journal of Empirical Finance</i> , 2013, 20, 42-62.	1.8	5
102	Inference on locally ordered breaks in multiple regressions. <i>Econometric Reviews</i> , 2017, 36, 289-353.	1.1	4
103	GENERALIZED LAPLACE INFERENCE IN MULTIPLE CHANGE-POINTS MODELS. <i>Econometric Theory</i> , 0, , 1-31.	0.7	4
104	Racines unitaires en macroéconomie: le cas d'une variable. <i>L'Actualité Économique</i> , 1992, 68, 325-356.	0.1	3
105	Temporal Aggregation and Long Memory for Asset Price Volatility. <i>Journal of Risk and Financial Management</i> , 2020, 13, 182.	2.3	3
106	Bootstrap procedures for detecting multiple persistence shifts in heteroskedastic time series. <i>Journal of Time Series Analysis</i> , 2020, 41, 676-690.	1.2	3
107	The great moderation: updated evidence with joint tests for multiple structural changes in variance and persistence. <i>Empirical Economics</i> , 2022, 62, 1193-1218.	3.0	3
108	Structural change, econometrics of. , 2010, , 288-302.		3

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109	Asymptotic approximations in the near cointegrated model with a non-zero initial condition. <i>Econometrics Journal</i> , 2001, 4, 143-169.	2.3	2
110	Approximations to some exact distributions in the rrasr order autoregressive model with dependent errors. <i>Econometric Reviews</i> , 1995, 14, 421-457.	1.1	1
111	A look at the quality of the approximation of the functional central limit theorem. <i>Economics Letters</i> , 2000, 68, 225-234.	1.9	1
112	Comment on "Statistical Adequacy and the Testing of Trend Versus Difference Stationarity" by Andreou and Spanos (Number 1). <i>Econometric Reviews</i> , 2003, 22, 239-245.	1.1	1
113	Comments on "In-sample confidence bands and out-of-sample forecast bands for time-varying parameters in observation driven models". <i>International Journal of Forecasting</i> , 2016, 32, 891-892.	6.5	1
114	Time Series Methods Applied to Climate Change. <i>Journal of Time Series Analysis</i> , 2017, 38, 639-639.	1.2	1
115	Inference Related to Common Breaks in a Multivariate System With Joined Segmented Trends With Applications to Global and Hemispheric Temperatures. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
116	Structural change tests under heteroskedasticity: Joint estimation versus two steps methods. <i>Journal of Time Series Analysis</i> , 0, , .	1.2	1
117	Structural Change, <i>Econometrics of.</i> , 2008, , 1-13.		1
118	Testing for Common Breaks in a Multiple Equations System. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
119	A Two Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models. <i>Journal of Time Series Analysis</i> , 0, , .	1.2	0
120	Structural Change, <i>Econometrics of.</i> , 2018, , 13206-13218.		0
121	Inference on Conditional Quantile Processes in Partially Linear Models with Applications to the Impact of Unemployment Benefits. <i>Review of Economics and Statistics</i> , 0, , 1-21.	4.3	0
122	Robust testing of time trend and mean with unknown integration order errors. <i>Journal of Statistical Computation and Simulation</i> , 2022, 92, 3561-3582.	1.2	0