

Pierre Perron

List of Publications by Year in descending order

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122
papers

42,261
citations

50244

46
h-index

22808

112
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126
all docs

126
docs citations

126
times ranked

10239
citing authors

#	ARTICLE	IF	CITATIONS
1	The great moderation: updated evidence with joint tests for multiple structural changes in variance and persistence. <i>Empirical Economics</i> , 2022, 62, 1193-1218.	1.5	3
2	Robust testing of time trend and mean with unknown integration order errors. <i>Journal of Statistical Computation and Simulation</i> , 2022, 92, 3561-3582.	0.7	0
3	Testing for Changes in Forecasting Performance. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 148-165.	1.8	10
4	Spatial variations in the warming trend and the transition to more severe weather in midlatitudes. <i>Scientific Reports</i> , 2021, 11, 145.	1.6	14
5	Anthropogenic influence in observed regional warming trends and the implied social time of emergence. <i>Communications Earth & Environment</i> , 2021, 2, .	2.6	10
6	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.	1.8	9
7	Continuous record Laplace-based inference about the break date in structural change models. <i>Journal of Econometrics</i> , 2021, 224, 3-21.	3.5	13
8	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.	3.5	10
9	Temporal Aggregation and Long Memory for Asset Price Volatility. <i>Journal of Risk and Financial Management</i> , 2020, 13, 182.	1.1	3
10	Bootstrap procedures for detecting multiple persistence shifts in heteroskedastic time series. <i>Journal of Time Series Analysis</i> , 2020, 41, 676-690.	0.7	3
11	Testing jointly for structural changes in the error variance and coefficients of a linear regression model. <i>Quantitative Economics</i> , 2020, 11, 1019-1057.	0.9	17
12	Pitfalls of Two-Step Testing for Changes in the Error Variance and Coefficients of a Linear Regression Model. <i>Econometrics</i> , 2019, 7, 22.	0.5	10
13	Causality from long-lived radiative forcings to the climate trend. <i>Annals of the New York Academy of Sciences</i> , 2019, 1436, 195-205.	1.8	7
14	Testing for common breaks in a multiple equations system. <i>Journal of Econometrics</i> , 2018, 204, 66-85.	3.5	7
15	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.	0.5	14
16	Combining long memory and level shifts in modelling and forecasting the volatility of asset returns. <i>Quantitative Finance</i> , 2018, 18, 371-393.	0.9	18
17	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
18	Structural Change, <i>Econometrics of</i> , 2018, , 13206-13218.		0

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19	Inference on locally ordered breaks in multiple regressions. <i>Econometric Reviews</i> , 2017, 36, 289-353.	0.5	4
20	Testing for Flexible Nonlinear Trends with an Integrated or Stationary Noise Component. <i>Oxford Bulletin of Economics and Statistics</i> , 2017, 79, 822-850.	0.9	14
21	Modelling exchange rate volatility with random level shifts. <i>Applied Economics</i> , 2017, 49, 2579-2589.	1.2	8
22	Extracting and Analyzing the Warming Trend in Global and Hemispheric Temperatures. <i>Journal of Time Series Analysis</i> , 2017, 38, 711-732.	0.7	23
23	Time Series Methods Applied to Climate Change. <i>Journal of Time Series Analysis</i> , 2017, 38, 639-639.	0.7	1
24	Unit Roots and Structural Breaks. <i>Econometrics</i> , 2017, 5, 22.	0.5	8
25	Characterizing and attributing the warming trend in sea and land surface temperatures. <i>Atmosfera</i> , 2017, 30, 163-187.	0.3	8
26	Fractional Unit Root Tests Allowing for a Structural Change in Trend under Both the Null and Alternative Hypotheses. <i>Econometrics</i> , 2017, 5, 5.	0.5	10
27	Residuals-based tests for cointegration with generalized least-squares detrended data. <i>Econometrics Journal</i> , 2016, 19, 84-111.	1.2	7
28	Inference on a Structural Break in Trend with Fractionally Integrated Errors. <i>Journal of Time Series Analysis</i> , 2016, 37, 555-574.	0.7	10
29	Improved Tests for Forecast Comparisons in the Presence of Instabilities. <i>Journal of Time Series Analysis</i> , 2016, 37, 650-659.	0.7	8
30	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.	3.9	1
31	On the Usefulness or Lack Thereof of Optimality Criteria for Structural Change Tests. <i>Econometric Reviews</i> , 2016, 35, 782-844.	0.5	11
32	Measuring business cycles with structural breaks and outliers: Applications to international data. <i>Research in Economics</i> , 2016, 70, 281-303.	0.4	23
33	Using OLS to Estimate and Test for Structural Changes in Models with Endogenous Regressors. <i>Journal of Applied Econometrics</i> , 2015, 30, 119-144.	1.3	31
34	A NOTE ON ESTIMATING AND TESTING FOR MULTIPLE STRUCTURAL CHANGES IN MODELS WITH ENDOGENOUS REGRESSORS VIA 2SLS. <i>Econometric Theory</i> , 2014, 30, 491-507.	0.6	25
35	Forecasting return volatility: Level shifts with varying jump probability and mean reversion. <i>International Journal of Forecasting</i> , 2014, 30, 449-463.	3.9	31
36	Detection and attribution of climate change through econometric methods. <i>Boletin De La Sociedad Matematica Mexicana</i> , 2014, 20, 107-136.	0.2	20

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37	Modified local Whittle estimator for long memory processes in the presence of low frequency (and) Tj ETQq1 1 0.784314 rgBT /Overlo	3.5	38
38	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
39	Statistically derived contributions of diverse human influences to twentieth-century temperature changes. Nature Geoscience, 2013, 6, 1050-1055.	5.4	115
40	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
41	WALD TESTS FOR DETECTING MULTIPLE STRUCTURAL CHANGES IN PERSISTENCE. Econometric Theory, 2013, 29, 289-323.	0.6	38
42	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
43	MEMORY PARAMETER ESTIMATION IN THE PRESENCE OF LEVEL SHIFTS AND DETERMINISTIC TRENDS. Econometric Theory, 2013, 29, 1196-1237.	0.6	33
44	Estimating and testing multiple structural changes in linear models using band spectral regressions. Econometrics Journal, 2013, 16, 400-429.	1.2	17
45	A Time-Series Analysis of the 20th Century Climate Simulations Produced for the IPCC's Fourth Assessment Report. PLoS ONE, 2013, 8, e60017.	1.1	26
46	Testing for Trend in the Presence of Autoregressive Error: A Comment. Journal of the American Statistical Association, 2012, 107, 844-844.	1.8	5
47	A note on estimating a structural change in persistence. Economics Letters, 2012, 117, 932-935.	0.9	5
48	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
49	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
50	Modeling and forecasting stock return volatility using a random level shift model. Journal of Empirical Finance, 2010, 17, 138-156.	0.9	60
51	Testing for Multiple Structural Changes in Cointegrated Regression Models. Journal of Business and Economic Statistics, 2010, 28, 503-522.	1.8	129
52	Structural change, econometrics of. , 2010, , 288-302.		3
53	Let's take a break: Trends and cycles in US real GDP. Journal of Monetary Economics, 2009, 56, 749-765.	1.8	144
54	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

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55	Assessing the relative power of structural break tests using a framework based on the approximate Bahadur slope. <i>Journal of Econometrics</i> , 2009, 149, 26-51.	3.5	26
56	Estimating deterministic trends with an integrated or stationary noise component. <i>Journal of Econometrics</i> , 2009, 151, 56-69.	3.5	103
57	Testing for Shifts in Trend With an Integrated or Stationary Noise Component. <i>Journal of Business and Economic Statistics</i> , 2009, 27, 369-396.	1.8	204
58	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.	0.6	337
59	A non-local perspective on the power properties of the CUSUM and CUSUM of squares tests for structural change. <i>Journal of Econometrics</i> , 2008, 142, 212-240.	3.5	69
60	The limit distribution of the estimates in cointegrated regression models with multiple structural changes. <i>Journal of Econometrics</i> , 2008, 146, 59-73.	3.5	84
61	DATA DEPENDENT RULES FOR SELECTION OF THE NUMBER OF LEADS AND LAGS IN THE DYNAMIC OLS COINTEGRATING REGRESSION. <i>Econometric Theory</i> , 2008, 24, 1425-1441.	0.6	26
62	THE LIMIT DISTRIBUTION OF THE CUSUM OF SQUARES TEST UNDER GENERAL MIXING CONDITIONS. <i>Econometric Theory</i> , 2008, 24, 809-822.	0.6	34
63	Structural Change, <i>Econometrics of.</i> , 2008, , 1-13.		1
64	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.	0.9	152
65	Testing for Shifts in Trend with an Integrated or Stationary Noise Component. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	13
66	Estimating and Testing Structural Changes in Multivariate Regressions. <i>Econometrica</i> , 2007, 75, 459-502.	2.6	357
67	Multiple Structural Change Models: A Simulation Analysis. , 2006, , 212-238.		131
68	A comparison of alternative asymptotic frameworks to analyse a structural change in a linear time trend. <i>Econometrics Journal</i> , 2006, 9, 423-447.	1.2	17
69	Estimating restricted structural change models. <i>Journal of Econometrics</i> , 2006, 134, 373-399.	3.5	108
70	THE VARIANCE RATIO TEST: AN ANALYSIS OF SIZE AND POWER BASED ON A CONTINUOUS-TIME ASYMPTOTIC FRAMEWORK. <i>Econometric Theory</i> , 2005, 21, .	0.6	8
71	Structural breaks with deterministic and stochastic trends. <i>Journal of Econometrics</i> , 2005, 129, 65-119.	3.5	170
72	A Note on the Selection of Time Series Models. <i>Oxford Bulletin of Economics and Statistics</i> , 2005, 67, 115-134.	0.9	77

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73	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.	0.9	5
74	Computation and analysis of multiple structural change models. <i>Journal of Applied Econometrics</i> , 2003, 18, 1-22.	1.3	3,803
75	GLS detrending, efficient unit root tests and structural change. <i>Journal of Econometrics</i> , 2003, 115, 1-27.	3.5	147
76	Critical values for multiple structural change tests. <i>Econometrics Journal</i> , 2003, 6, 72-78.	1.2	531
77	SEARCHING FOR ADDITIVE OUTLIERS IN NONSTATIONARY TIME SERIES*. <i>Journal of Time Series Analysis</i> , 2003, 24, 193-220.	0.7	57
78	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.	0.5	1
79	Asymptotic approximations in the near-integrated model with a non-zero initial condition. <i>Econometrics Journal</i> , 2001, 4, 143-169.	1.2	2
80	LAG Length Selection and the Construction of Unit Root Tests with Good Size and Power. <i>Econometrica</i> , 2001, 69, 1519-1554.	2.6	2,830
81	A look at the quality of the approximation of the functional central limit theorem. <i>Economics Letters</i> , 2000, 68, 225-234.	0.9	1
82	Unit roots in the presence of abrupt governmental interventions with an application to Brazilian data. <i>Journal of Applied Econometrics</i> , 1999, 14, 27-56.	1.3	60
83	Estimating and Testing Linear Models with Multiple Structural Changes. <i>Econometrica</i> , 1998, 66, 47.	2.6	3,989
84	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.	0.6	426
85	AN AUTOREGRESSIVE SPECTRAL DENSITY ESTIMATOR AT FREQUENCY ZERO FOR NONSTATIONARITY TESTS. <i>Econometric Theory</i> , 1998, 14, 560-603.	0.6	51
86	L'estimation de modèles avec changements structurels multiples. <i>L'Actualité Économique</i> , 1997, 73, 457-505.	0.1	22
87	Estimation and inference in nearly unbalanced nearly cointegrated systems. <i>Journal of Econometrics</i> , 1997, 79, 53-81.	3.5	57
88	Further evidence on breaking trend functions in macroeconomic variables. <i>Journal of Econometrics</i> , 1997, 80, 355-385.	3.5	1,363
89	Useful Modifications to some Unit Root Tests with Dependent Errors and their Local Asymptotic Properties. <i>Review of Economic Studies</i> , 1996, 63, 435.	2.9	388
90	The adequacy of asymptotic approximations in the near-integrated autoregressive model with dependent errors. <i>Journal of Econometrics</i> , 1996, 70, 317-350.	3.5	13

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91	The effect of linear filters on dynamic time series with structural change. <i>Journal of Econometrics</i> , 1996, 70, 69-97.	3.5	27
92	THE EXACT ERROR IN ESTIMATING THE SPECTRAL DENSITY AT THE ORIGIN. <i>Journal of Time Series Analysis</i> , 1996, 17, 379-408.	0.7	24
93	An Analysis of the Real Interest Rate Under Regime Shifts. <i>Review of Economics and Statistics</i> , 1996, 78, 111.	2.3	545
94	Approximations to some exact distributions in the rrasr orderautoregressive model with dependenterrors. <i>Econometric Reviews</i> , 1995, 14, 421-457.	0.5	1
95	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.	1.8	1,056
96	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.	1.8	421
97	Local asymptotic distribution related to the AR(1) model with dependent errors. <i>Journal of Econometrics</i> , 1994, 62, 229-264.	3.5	43
98	The effect of seasonal adjustment filters on tests for a unit root. <i>Journal of Econometrics</i> , 1993, 55, 57-98.	3.5	220
99	The HUMP-shaped behavior of macroeconomic fluctuations. <i>Empirical Economics</i> , 1993, 18, 707-727.	1.5	11
100	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.	1.8	145
101	Racines unitaires en macroÃ©conomieÂ: le cas dâ€™une variable. <i>L'ActualitÃ© Ã©conomique</i> , 1992, 68, 325-356.	1	3
102	Nonstationarity and Level Shifts With an Application to Purchasing Power Parity. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 301-320.	1.8	627
103	Nonstationarity and Level Shifts with an Application to Purchasing Power Parity. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 301.	1.8	470
104	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.	1.8	136
105	The limiting distribution of the least-squares estimator in nearly integrated seasonal models. <i>Canadian Journal of Statistics</i> , 1992, 20, 121-134.	0.6	7
106	A Continuous Time Approximation to the Unstable First-Order Autoregressive Process: The Case Without an Intercept. <i>Econometrica</i> , 1991, 59, 211.	2.6	82
107	A Continuous Time Approximation to the Stationary First-Order Autoregressive Model. <i>Econometric Theory</i> , 1991, 7, 236-252.	0.6	13
108	Test Consistency with Varying Sampling Frequency. <i>Econometric Theory</i> , 1991, 7, 341-368.	0.6	104

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109	Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots. NBER Macroeconomics Annual, 1991, 6, 141-201.	2.5	545
110	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
111	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
112	The Great Crash, the Oil Price Shock, and the Unit Root Hypothesis. Econometrica, 1989, 57, 1361.	2.6	5,222
113	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
114	Trends and random walks in macroeconomic time series. Journal of Economic Dynamics and Control, 1988, 12, 297-332.	0.9	1,152
115	Testing for a unit root in time series regression. Biometrika, 1988, 75, 335-346.	1.3	12,419
116	Does GNP have a unit root?. Economics Letters, 1987, 23, 139-145.	0.9	101
117	Testing the random walk hypothesis. Economics Letters, 1985, 18, 381-386.	0.9	398
118	Testing for Common Breaks in a Multiple Equations System. SSRN Electronic Journal, 0, , .	0.4	0
119	GENERALIZED LAPLACE INFERENCE IN MULTIPLE CHANGE-POINTS MODELS. Econometric Theory, 0, , 1-31.	0.6	4
120	A Two Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models. Journal of Time Series Analysis, 0, , .	0.7	0
121	Structural change tests under heteroskedasticity: Joint estimation versus two steps methods. Journal of Time Series Analysis, 0, , .	0.7	1
122	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