

# Graham Elliott

## List of Publications by Year in descending order

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Version: 2024-02-01

32  
papers

7,612  
citations

331670

21  
h-index

454955

30  
g-index

33  
all docs

33  
docs citations

33  
times ranked

2875  
citing authors

#	ARTICLE	IF	CITATIONS
1	Efficient Tests for an Autoregressive Unit Root. <i>Econometrica</i> , 1996, 64, 813.	4.2	4,159
2	Inference in Models with Nearly Integrated Regressors. <i>Econometric Theory</i> , 1995, 11, 1131-1147.	0.7	301
3	Estimation and Testing of Forecast Rationality under Flexible Loss. <i>Review of Economic Studies</i> , 2005, 72, 1107-1125.	5.4	273
4	Biases in Macroeconomic Forecasts: Irrationality or Asymmetric Loss?. <i>Journal of the European Economic Association</i> , 2008, 6, 122-157.	3.5	207
5	Economic Forecasting. <i>Journal of Economic Literature</i> , 2008, 46, 3-56.	6.5	205
6	Efficient Tests for a Unit Root When the Initial Observation is Drawn From Its Unconditional Distribution. <i>International Economic Review</i> , 1999, 40, 767-784.	1.3	203
7	Tests for Unit Roots and the Initial Condition. <i>Econometrica</i> , 2003, 71, 1269-1286.	4.2	177
8	On the Robustness of Cointegration Methods When Regressors Almost Have Unit Roots. <i>Econometrica</i> , 1998, 66, 149.	4.2	175
9	Inference in Time Series Regression When the Order of Integration of a Regressor is Unknown. <i>Econometric Theory</i> , 1994, 10, 672-700.	0.7	166
10	Efficient Tests for General Persistent Time Variation in Regression Coefficients. <i>Review of Economic Studies</i> , 2006, 73, 907-940.	5.4	165
11	Complete subset regressions. <i>Journal of Econometrics</i> , 2013, 177, 357-373.	6.5	162
12	Nearly Optimal Tests When a Nuisance Parameter Is Present Under the Null Hypothesis. <i>Econometrica</i> , 2015, 83, 771-811.	4.2	90
13	Testing for unit roots with stationary covariates. <i>Journal of Econometrics</i> , 2003, 115, 75-89.	6.5	80
14	Confidence sets for the date of a single break in linear time series regressions. <i>Journal of Econometrics</i> , 2007, 141, 1196-1218.	6.5	66
15	Confidence intervals for autoregressive coefficients near one. <i>Journal of Econometrics</i> , 2001, 103, 155-181.	6.5	63
16	Minimizing the impact of the initial condition on testing for unit roots. <i>Journal of Econometrics</i> , 2006, 135, 285-310.	6.5	60
17	On the Failure of Purchasing Power Parity for Bilateral Exchange Rates after 1973. <i>Journal of Money, Credit and Banking</i> , 2006, 38, 1405-1430.	1.6	49
18	Forecasting in Economics and Finance. <i>Annual Review of Economics</i> , 2016, 8, 81-110.	5.5	47

#	ARTICLE	IF	CITATIONS
19	Predicting binary outcomes. <i>Journal of Econometrics</i> , 2013, 174, 15-26.	6.5	39
20	Complete subset regressions with large-dimensional sets of predictors. <i>Journal of Economic Dynamics and Control</i> , 2015, 54, 86-110.	1.6	37
21	Optimal Power for Testing Potential Cointegrating Vectors With Known Parameters for Nonstationarity. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 34-48.	2.9	33
22	Chapter 11 Forecasting with Trending Data. <i>Handbook of Economic Forecasting</i> , 2006, 1, 555-604.	3.4	19
23	Detecting $\rho$ -Hacking. <i>Econometrica</i> , 2022, 90, 887-906.	4.2	18
24	Pre and post break parameter inference. <i>Journal of Econometrics</i> , 2014, 180, 141-157.	6.5	17
25	Testing for Unit Roots with Stationary Covariates. <i>SSRN Electronic Journal</i> , 0, , .	0.4	16
26	Estimating Restricted Cointegrating Vectors. <i>Journal of Business and Economic Statistics</i> , 2000, 18, 91-99.	2.9	11
27	TESTING THE NULL OF NO COINTEGRATION WHEN COVARIATES ARE KNOWN TO HAVE A UNIT ROOT. <i>Econometric Theory</i> , 2009, 25, 1829-1850.	0.7	10
28	A control function approach for testing the usefulness of trending variables in forecast models and linear regression. <i>Journal of Econometrics</i> , 2011, 164, 79-91.	6.5	10
29	Forecasting Conditional Probabilities of Binary Outcomes under Misspecification. <i>Review of Economics and Statistics</i> , 2016, 98, 742-755.	4.3	10
30	Forecast combination when outcomes are difficult to predict. <i>Empirical Economics</i> , 2017, 53, 7-20.	3.0	6
31	Testing for a trend with persistent errors. <i>Journal of Econometrics</i> , 2020, 219, 314-328.	6.5	2
32	Confidence Intervals for Autoregressive Coefficients Near One. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	0