Graham Elliott

List of Publications by Year
in descending order

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	Detecting <i>p</i>â€Hacking. Econometrica, 2022, 90, 887-906.	4.2	18
2	Testing for a trend with persistent errors. Journal of Econometrics, 2020, 219, 314-328.	6.5	2
3	Forecast combination when outcomes are difficult to predict. Empirical Economics, 2017, 53, 7-20.	3.0	6
4	Forecasting in Economics and Finance. Annual Review of Economics, 2016, 8, 81-110.	5.5	47
5	Forecasting Conditional Probabilities of Binary Outcomes under Misspecification. Review of Economics and Statistics, 2016, 98, 742-755.	4.3	10
6	Complete subset regressions with large-dimensional sets of predictors. Journal of Economic Dynamics and Control, 2015, 54, 86-110.	1.6	37
7	Nearly Optimal Tests When a Nuisance Parameter Is Present Under the Null Hypothesis. Econometrica, 2015, 83, 771-811.	4.2	90
8	Pre and post break parameter inference. Journal of Econometrics, 2014, 180, 141-157.	6.5	17
9	Complete subset regressions. Journal of Econometrics, 2013, 177, 357-373.	6.5	162
10	Predicting binary outcomes. Journal of Econometrics, 2013, 174, 15-26.	6.5	39
11	A control function approach for testing the usefulness of trending variables in forecast models and linear regression. Journal of Econometrics, 2011, 164, 79-91.	6.5	10
12	TESTING THE NULL OF NO COINTEGRATION WHEN COVARIATES ARE KNOWN TO HAVE A UNIT ROOT. Econometric Theory, 2009, 25, 1829-1850.	0.7	10
13	Biases in Macroeconomic Forecasts: Irrationality or Asymmetric Loss?. Journal of the European Economic Association, 2008, 6, 122-157.	3.5	207
14	Economic Forecasting. Journal of Economic Literature, 2008, 46, 3-56.	6.5	205
15	Confidence sets for the date of a single break in linear time series regressions. Journal of Econometrics, 2007, 141, 1196-1218.	6.5	66
16	On the Failure of Purchasing Power Parity for Bilateral Exchange Rates after 1973. Journal of Money, Credit and Banking, 2006, 38, 1405-1430.	1.6	49
17	Efficient Tests for General Persistent Time Variation in Regression Coefficients. Review of Economic Studies, 2006, 73, 907-940.	5.4	165
18	Minimizing the impact of the initial condition on testing for unit roots. Journal of Econometrics, 2006, 135, 285-310.	6.5	60

#	Article	IF	Citations
19	Chapter 11 Forecasting with Trending Data. Handbook of Economic Forecasting, 2006, 1, 555-604.	3.4	19
20	Estimation and Testing of Forecast Rationality under Flexible Loss. Review of Economic Studies, 2005, 72, 1107-1125.	5.4	273
21	Optimal Power for Testing Potential Cointegrating Vectors With Known Parameters for Nonstationarity. Journal of Business and Economic Statistics, 2005, 23, 34-48.	2.9	33
22	Testing for unit roots with stationary covariates. Journal of Econometrics, 2003, 115, 75-89.	6.5	80
23	Tests for Unit Roots and the Initial Condition. Econometrica, 2003, 71, 1269-1286.	4.2	177
24	Confidence Intervals for Autoregressive Coefficients Near One. SSRN Electronic Journal, 2001, , .	0.4	0
25	Confidence intervals for autoregressive coefficients near one. Journal of Econometrics, 2001, 103, 155-181.	6.5	63
26	Estimating Restricted Cointegrating Vectors. Journal of Business and Economic Statistics, 2000, 18, 91-99.	2.9	11
27	Efficient Tests for a Unit Root When the Initial Observation is Drawn From Its Unconditional Distribution. International Economic Review, 1999, 40, 767-784.	1.3	203
28	On the Robustness of Cointegration Methods When Regressors Almost Have Unit Roots. Econometrica, 1998, 66, 149.	4.2	175
29	Efficient Tests for an Autoregressive Unit Root. Econometrica, 1996, 64, 813.	4.2	4,159
30	Inference in Models with Nearly Integrated Regressors. Econometric Theory, 1995, 11, 1131-1147.	0.7	301
31	Inference in Time Series Regression When the Order of Integration of a Regressor is Unknown. Econometric Theory, 1994, 10, 672-700.	0.7	166
32	Testing for Unit Roots with Stationary Covariates. SSRN Electronic Journal, 0, , .	0.4	16