

# Charles R Nelson

## List of Publications by Year in descending order

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Version: 2024-02-01

47  
papers

10,656  
citations

186265

28  
h-index

265206

42  
g-index

48  
all docs

48  
docs citations

48  
times ranked

3085  
citing authors

#	ARTICLE	IF	CITATIONS
1	Trends and random walks in macroeconomic time series. <i>Journal of Monetary Economics</i> , 1982, 10, 139-162.	3.4	3,890
2	A new approach to decomposition of economic time series into permanent and transitory components with particular attention to measurement of the "business cycle". <i>Journal of Monetary Economics</i> , 1981, 7, 151-174.	3.4	1,681
3	Has the U.S. Economy Become More Stable? A Bayesian Approach Based on a Markov-Switching Model of the Business Cycle. <i>Review of Economics and Statistics</i> , 1999, 81, 608-616.	4.3	885
4	A Markov model of heteroskedasticity, risk, and learning in the stock market. <i>Journal of Financial Economics</i> , 1989, 25, 3-22.	9.0	521
5	Predictable Stock Returns: The Role of Small Sample Bias. <i>Journal of Finance</i> , 1993, 48, 641-661.	5.1	431
6	Why Are the Beveridge-Nelson and Unobserved-Components Decompositions of GDP So Different?. <i>Review of Economics and Statistics</i> , 2003, 85, 235-243.	4.3	395
7	Mean Reversion in Stock Prices? A Reappraisal of the Empirical Evidence. <i>Review of Economic Studies</i> , 1991, 58, 515.	5.4	380
8	INFLATION AND RATES OF RETURN ON COMMON STOCKS. <i>Journal of Finance</i> , 1976, 31, 471-483.	5.1	332
9	Business Cycle Turning Points, A New Coincident Index, and Tests of Duration Dependence Based on a Dynamic Factor Model With Regime Switching. <i>Review of Economics and Statistics</i> , 1998, 80, 188-201.	4.3	328
10	Spurious Periodicity in Inappropriately Detrended Time Series. <i>Econometrica</i> , 1981, 49, 741.	4.2	242
11	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. <i>Journal of Money, Credit and Banking</i> , 1999, 31, 317.	1.6	146
12	Pitfalls in the Use of Time as an Explanatory Variable in Regression. <i>Journal of Business and Economic Statistics</i> , 1984, 2, 73.	2.9	123
13	The Less-Volatile U.S. Economy. <i>Journal of Business and Economic Statistics</i> , 2004, 22, 80-93.	2.9	119
14	Testing for mean reversion in heteroskedastic data based on Gibbs-sampling-augmented randomization. <i>Journal of Empirical Finance</i> , 1998, 5, 131-154.	1.8	116
15	Pitfalls in the Use of Time as an Explanatory Variable in Regression. <i>Journal of Business and Economic Statistics</i> , 1984, 2, 73-82.	2.9	106
16	Markov Regime Switching and Unit-Root Tests. <i>Journal of Business and Economic Statistics</i> , 2001, 19, 404-415.	2.9	102
17	Is There a Positive Relationship between Stock Market Volatility and the Equity Premium?. <i>Journal of Money, Credit and Banking</i> , 2004, 36, 339-360.	1.6	86
18	Tests for Predictive Relationships between Time Series Variables: A Monte Carlo Investigation. <i>Journal of the American Statistical Association</i> , 1982, 77, 11-18.	3.1	81

#	ARTICLE	IF	CITATIONS
19	The Structural Break in the Equity Premium. Journal of Business and Economic Statistics, 2005, 23, 181-191.	2.9	74
20	Why are stock returns and volatility negatively correlated?. Journal of Empirical Finance, 2007, 14, 41-58.	1.8	71
21	New measures of the output gap based on the forward-looking new Keynesian Phillips curve. Journal of Monetary Economics, 2007, 54, 498-511.	3.4	67
22	INFLATION AND CAPITAL BUDGETING. Journal of Finance, 1976, 31, 923-931.	5.1	54
23	Rational Expectations and the Estimation of Econometric Models. International Economic Review, 1975, 16, 555.	1.3	51
24	The Beveridge-Nelson decomposition in retrospect and prospect. Journal of Econometrics, 2008, 146, 202-206.	6.5	48
25	The Time-Varying-Parameter Model for Modeling Changing Conditional Variance: The Case of the Lucas Hypothesis. Journal of Business and Economic Statistics, 1989, 7, 433-440.	2.9	40
26	Expectation horizon and the Phillips Curve: the solution to an empirical puzzle. Journal of Applied Econometrics, 2007, 22, 161-178.	2.3	38
27	Testing for mean reversion in heteroskedastic data II: Autoregression tests based on Gibbs-sampling-augmented randomization. Journal of Empirical Finance, 1998, 5, 385-396.	1.8	35
28	The Interpretation of $R^2$ in Autoregressive-Moving Average Time Series Models. American Statistician, 1976, 30, 175-180.	1.6	34
29	Tests for Predictive Relationships Between Time Series Variables: A Monte Carlo Investigation. Journal of the American Statistical Association, 1982, 77, 11.	3.1	32
30	Trend Inflation and the Nature of Structural Breaks in the New Keynesian Phillips Curve. Journal of Money, Credit and Banking, 2014, 46, 253-266.	1.6	29
31	State-Space Modeling of the Relationship between Air Quality and Mortality. Journal of the Air and Waste Management Association, 2000, 50, 1075-1080.	1.9	28
32	Does an intertemporal tradeoff between risk and return explain mean reversion in stock prices?. Journal of Empirical Finance, 2001, 8, 403-426.	1.8	27
33	Inflation and Capital Budgeting. Journal of Finance, 1976, 31, 923.	5.1	14
34	A Bayesian Approach to Testing for Markov Switching in Univariate and Dynamic Factor Models. SSRN Electronic Journal, 1999, , .	0.4	10
35	The NERC Fan: A Retrospective Analysis of the NERC Summary Forecasts. Journal of Business and Economic Statistics, 1985, 3, 179-187.	2.9	7
36	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. SSRN Electronic Journal, 1999, , .	0.4	6

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37	Testing for Mean Reversion in Heteroskedastic Data II: Autoregression Tests Based on Gibbs-Sampling-Augmented Randomization. SSRN Electronic Journal, 1999, , .	0.4	5
38	Why are Stock Returns and Volatility Negatively Correlated?. SSRN Electronic Journal, 2004, , .	0.4	5
39	Macroeconomic time-series, business cycles, and macroeconomic policies A comment. Journal of Monetary Economics, 1985, 22, 55-59.	0.4	4
40	Valid Inference for a Class of Models Where Standard Inference Performs Poorly; Including Nonlinear Regression, ARMA, GARCH, and Unobserved Components. SSRN Electronic Journal, 0, , .	0.4	4
41	A Test for Structural Change in Markov-Switching Models: Has the U.S. Economy Become More Stable?. SSRN Electronic Journal, 1999, , .	0.4	2
42	Markov Regime-Switching and Unit Root Tests. SSRN Electronic Journal, 2000, , .	0.4	2
43	Earnings growth and the bull market of the 1990s: Is there a case for rational exuberance?. Journal of Macroeconomics, 2007, 29, 690-707.	1.3	2
44	Trend/Cycle decomposition. , 2010, , 343-346.		1
45	Earnings Growth and the Bull Market of the 1990s: Is There a Case for Rational Exuberance?. SSRN Electronic Journal, 0, , .	0.4	1
46	Trend/Cycle Decomposition. , 2008, , 1-4.		1
47	Trend/Cycle Decomposition. , 2018, , 13869-13872.		0