

Charles R Nelson

List of Publications by Year in descending order

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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	Trend/Cycle Decomposition. , 2018, , 13869-13872.		0
2	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
3	Trend/Cycle decomposition. , 2010, , 343-346.		1
4	The Beveridge-Nelson decomposition in retrospect and prospect. Journal of Econometrics, 2008, 146, 202-206.	6.5	48
5	Trend/Cycle Decomposition. , 2008, , 1-4.		1
6	Why are stock returns and volatility negatively correlated?. Journal of Empirical Finance, 2007, 14, 41-58.	1.8	71
7	Expectation horizon and the Phillips Curve: the solution to an empirical puzzle. Journal of Applied Econometrics, 2007, 22, 161-178.	2.3	38
8	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
9	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
10	The Structural Break in the Equity Premium. Journal of Business and Economic Statistics, 2005, 23, 181-191.	2.9	74
11	Why are Stock Returns and Volatility Negatively Correlated?. SSRN Electronic Journal, 2004, , .	0.4	5
12	Is There a Positive Relationship between Stock Market Volatility and the Equity Premium?. Journal of Money, Credit and Banking, 2004, 36, 339-360.	1.6	86
13	The Less-Volatile U.S. Economy. Journal of Business and Economic Statistics, 2004, 22, 80-93.	2.9	119
14	Why Are the Beveridge-Nelson and Unobserved-Components Decompositions of GDP So Different?. Review of Economics and Statistics, 2003, 85, 235-243.	4.3	395
15	Markov Regime Switching and Unit-Root Tests. Journal of Business and Economic Statistics, 2001, 19, 404-415.	2.9	102
16	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
17	Markov Regime-Switching and Unit Root Tests. SSRN Electronic Journal, 2000, , .	0.4	2
18	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

#	ARTICLE	IF	CITATIONS
19	Testing for Mean Reversion in Heteroskedastic Data II: Autoregression Tests Based on Gibbs-Sampling-Augmented Randomization. SSRN Electronic Journal, 1999, , .	0.4	5
20	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. SSRN Electronic Journal, 1999, , .	0.4	6
21	A Bayesian Approach to Testing for Markov Switching in Univariate and Dynamic Factor Models. SSRN Electronic Journal, 1999, , .	0.4	10
22	A Test for Structural Change in Markov-Switching Models: Has the U.S. Economy Become More Stable?. SSRN Electronic Journal, 1999, , .	0.4	2
23	Has the U.S. Economy Become More Stable? A Bayesian Approach Based on a Markov-Switching Model of the Business Cycle. Review of Economics and Statistics, 1999, 81, 608-616.	4.3	885
24	Friedman's Plucking Model of Business Fluctuations: Tests and Estimates of Permanent and Transitory Components. Journal of Money, Credit and Banking, 1999, 31, 317.	1.6	146
25	Testing for mean reversion in heteroskedastic data based on Gibbs-sampling-augmented randomization. Journal of Empirical Finance, 1998, 5, 131-154.	1.8	116
26	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
27	Business Cycle Turning Points, A New Coincident Index, and Tests of Duration Dependence Based on a Dynamic Factor Model With Regime Switching. Review of Economics and Statistics, 1998, 80, 188-201.	4.3	328
28	Predictable Stock Returns: The Role of Small Sample Bias. Journal of Finance, 1993, 48, 641-661.	5.1	431
29	Mean Reversion in Stock Prices? A Reappraisal of the Empirical Evidence. Review of Economic Studies, 1991, 58, 515.	5.4	380
30	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
31	A Markov model of heteroskedasticity, risk, and learning in the stock market. Journal of Financial Economics, 1989, 25, 3-22.	9.0	521
32	The NERC Fan: A Retrospective Analysis of the NERC Summary Forecasts. Journal of Business and Economic Statistics, 1985, 3, 179-187.	2.9	7
33	Macroeconomic time-series, business cycles, and macroeconomic policies A comment. Journal of Monetary Economics, 1985, 22, 55-59.	0.4	4
34	Pitfalls in the Use of Time as an Explanatory Variable in Regression. Journal of Business and Economic Statistics, 1984, 2, 73-82.	2.9	106
35	Pitfalls in the Use of Time as an Explanatory Variable in Regression. Journal of Business and Economic Statistics, 1984, 2, 73.	2.9	123
36	Tests for Predictive Relationships between Time Series Variables: A Monte Carlo Investigation. Journal of the American Statistical Association, 1982, 77, 11-18.	3.1	81

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37	Trends and random walks in macroeconomic time series. <i>Journal of Monetary Economics</i> , 1982, 10, 139-162.	3.4	3,890
38	Tests for Predictive Relationships Between Time Series Variables: A Monte Carlo Investigation. <i>Journal of the American Statistical Association</i> , 1982, 77, 11.	3.1	32
39	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
40	Spurious Periodicity in Inappropriately Detrended Time Series. <i>Econometrica</i> , 1981, 49, 741.	4.2	242
41	The Interpretation of R^2 in Autoregressive-Moving Average Time Series Models. <i>American Statistician</i> , 1976, 30, 175-180.	1.6	34
42	INFLATION AND RATES OF RETURN ON COMMON STOCKS. <i>Journal of Finance</i> , 1976, 31, 471-483.	5.1	332
43	INFLATION AND CAPITAL BUDGETING. <i>Journal of Finance</i> , 1976, 31, 923-931.	5.1	54
44	Inflation and Capital Budgeting. <i>Journal of Finance</i> , 1976, 31, 923.	5.1	14
45	Rational Expectations and the Estimation of Econometric Models. <i>International Economic Review</i> , 1975, 16, 555.	1.3	51
46	Valid Inference for a Class of Models Where Standard Inference Performs Poorly; Including Nonlinear Regression, ARMA, GARCH, and Unobserved Components. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
47	Earnings Growth and the Bull Market of the 1990s: Is There a Case for Rational Exuberance?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1