Roberto Rigobon

List of Publications by Year
in descending order

46 papers	9,216 citations	236925 25 h-index	315739 38 g-index
63 all docs	63 docs citations	63 times ranked	3562 citing authors

#	Article	IF	Citations
1	No Contagion, Only Interdependence: Measuring Stock Market Comovements. Journal of Finance, 2002, 57, 2223-2261.	5.1	3,011
2	The impact of monetary policy on asset prices. Journal of Monetary Economics, 2004, 51, 1553-1575.	3.4	696
3	Identification Through Heteroskedasticity. Review of Economics and Statistics, 2003, 85, 777-792.	4.3	660
4	Measuring The Reaction of Monetary Policy to the Stock Market. Quarterly Journal of Economics, 2003, 118, 639-669.	8.6	551
5	Currency Choice and Exchange Rate Pass-Through. American Economic Review, 2010, 100, 304-336.	8.5	382
6	Rule of law, democracy, openness, and income. Estimating the interrelationships1. Economics of Transition, 2005, 13, 533-564.	0.7	296
7	Asset Prices and Exchange Rates. Review of Financial Studies, 2007, 20, 1139-1180.	6.8	271
8	Principal Components as a Measure of Systemic Risk. Journal of Portfolio Management, 2011, 37, 112-126.	0.6	247
9	Stocks, bonds, money markets and exchange rates: measuring international financial transmission. Journal of Applied Econometrics, 2011, 26, 948-974.	2.3	237
10	Sticky Borders[*]. Quarterly Journal of Economics, 2008, 123, 531-575.	8.6	218
11	Measuring Contagion: Conceptual and Empirical Issues. , 2001, , 43-66.		217
12	The Billion Prices Project: Using Online Prices for Measurement and Research. Journal of Economic Perspectives, 2016, 30, 151-178.	5.9	191
13	On the measurement of the international propagation of shocks: is the transmission stable?. Journal of International Economics, 2003, 61, 261-283.	3.0	183
14	The effects of war risk on US financial markets. Journal of Banking and Finance, 2005, 29, 1769-1789.	2.9	177
15	The Role of Portfolio Constraints in the International Propagation of Shocks. Review of Economic Studies, 2008, 75, 1215-1256.	5.4	168
16	Once again, is openness good for growth?. Journal of Development Economics, 2004, 75, 451-472.	4.5	119
17	Identifying the efficacy of central bank interventions: evidence from Australia and Japan. Journal of International Economics, 2005, 66, 31-48.	3.0	111
18	Measuring sovereign contagion in Europe. Journal of Financial Stability, 2018, 34, 150-181.	5.2	98

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19	Capital controls on inflows, exchange rate volatility and external vulnerability. Journal of International Economics, 2009, 78, 256-267.	3.0	95
20	Currency Unions, Product Introductions, and the Real Exchange Rate. Quarterly Journal of Economics, 2014, 129, 529-595.	8.6	85
21	The long-run volatility puzzle of the real exchange rate. Journal of International Money and Finance, 2006, 25, 93-124.	2.5	83
22	The curse of non-investment grade countries. Journal of Development Economics, 2002, 69, 423-449.	4.5	78
23	ESTIMATION WITH CENSORED REGRESSORS: BASIC ISSUES*. International Economic Review, 2007, 48, 1441-1467.	1.3	61
24	Bias From Censored Regressors. Journal of Business and Economic Statistics, 2009, 27, 340-353.	2.9	57
25	Principal Components as a Measure of Systemic Risk. SSRN Electronic Journal, 2010, , .	0.4	51
26	An asset-pricing view of external adjustment. Journal of International Economics, 2010, 80, 144-156.	3.0	44
27	Contagion, Spillover, and Interdependence. Economia, 2019, 19, 69-99.	0.4	33
28	Stocks, Bonds, Money Markets and Exchange Rates: Measuring International Financial Transmission. SSRN Electronic Journal, 2005, , .	0.4	29
29	Asset Prices and Exchange Rates. SSRN Electronic Journal, 2006, , .	0.4	27
30	The Price Impact of Joining a Currency Union: Evidence from Latvia. IMF Economic Review, 2015, 63, 281-297.	3.5	26
31	DO CREDIT RATING AGENCIES ADD VALUE? EVIDENCE FROM THE SOVEREIGN RATING BUSINESS. International Journal of Finance and Economics, 2013, 18, 240-265.	3.5	25
32	Distance and Political Boundaries: Estimating Border Effects under Inequality Constraints. International Journal of Finance and Economics, 2016, 21, 3-35.	3.5	23
33	The Role of Portfolio Constraints in the International Propagation of Shocks. SSRN Electronic Journal, 0, , .	0.4	20
34	In Search of the Black Swan: Analysis of the Statistical Evidence of Electoral Fraud in Venezuela. Statistical Science, 2011, 26, .	2.8	15
35	Multilayer network analysis of oil linkages. Econometrics Journal, 2020, 23, 269-296.	2.3	14
36	Exchange Rate Volatility. , 2008, , 1-6.		14

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37	Measuring Sovereign Contagion in Europe. SSRN Electronic Journal, 0, , .	0.4	12
38	A micro-based model for world oil market. Energy Economics, 2017, 66, 431-449.	12.1	12
39	Set identification and sensitivity analysis with Tobin regressors. Quantitative Economics, 2010, 1, 255-277.	1.4	11
40	Measuring Sovereign Contagion in Europe. SSRN Electronic Journal, 0, , .	0.4	7
41	[When It Rains, It Pours: Procyclical Capital Flows and Macroeconomic Policies]: Comment. NBER Macroeconomics Annual, 2004, 19, 62-79.	3.8	4
42	The Effects of War Risk on U.S. Financial Markets. SSRN Electronic Journal, 2003, , .	0.4	1
43	What can online prices teach us about exchange rate pass-through?. Journal of International Money and Finance, 2020, 106, 102179.	2.5	1
44	The Effects of War Risk on U.S. Financial Markets. SSRN Electronic Journal, 2003, , .	0.4	0
45	International Macro-Finance. SSRN Electronic Journal, 0, , .	0.4	0
46	Exchange Rate Volatility. , 2018, , 4140-4145.		0