

Roberto Rigobon

List of Publications by Year in descending order

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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	Multilayer network analysis of oil linkages. <i>Econometrics Journal</i> , 2020, 23, 269-296.	2.3	14
2	What can online prices teach us about exchange rate pass-through?. <i>Journal of International Money and Finance</i> , 2020, 106, 102179.	2.5	1
3	Contagion, Spillover, and Interdependence. <i>Economia</i> , 2019, 19, 69-99.	0.4	33
4	Measuring sovereign contagion in Europe. <i>Journal of Financial Stability</i> , 2018, 34, 150-181.	5.2	98
5	Exchange Rate Volatility. , 2018, , 4140-4145.		0
6	A micro-based model for world oil market. <i>Energy Economics</i> , 2017, 66, 431-449.	12.1	12
7	Distance and Political Boundaries: Estimating Border Effects under Inequality Constraints. <i>International Journal of Finance and Economics</i> , 2016, 21, 3-35.	3.5	23
8	The Billion Prices Project: Using Online Prices for Measurement and Research. <i>Journal of Economic Perspectives</i> , 2016, 30, 151-178.	5.9	191
9	The Price Impact of Joining a Currency Union: Evidence from Latvia. <i>IMF Economic Review</i> , 2015, 63, 281-297.	3.5	26
10	Currency Unions, Product Introductions, and the Real Exchange Rate. <i>Quarterly Journal of Economics</i> , 2014, 129, 529-595.	8.6	85
11	DO CREDIT RATING AGENCIES ADD VALUE? EVIDENCE FROM THE SOVEREIGN RATING BUSINESS. <i>International Journal of Finance and Economics</i> , 2013, 18, 240-265.	3.5	25
12	In Search of the Black Swan: Analysis of the Statistical Evidence of Electoral Fraud in Venezuela. <i>Statistical Science</i> , 2011, 26, .	2.8	15
13	Stocks, bonds, money markets and exchange rates: measuring international financial transmission. <i>Journal of Applied Econometrics</i> , 2011, 26, 948-974.	2.3	237
14	Principal Components as a Measure of Systemic Risk. <i>Journal of Portfolio Management</i> , 2011, 37, 112-126.	0.6	247
15	Currency Choice and Exchange Rate Pass-Through. <i>American Economic Review</i> , 2010, 100, 304-336.	8.5	382
16	Principal Components as a Measure of Systemic Risk. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	51
17	Set identification and sensitivity analysis with Tobin regressors. <i>Quantitative Economics</i> , 2010, 1, 255-277.	1.4	11
18	An asset-pricing view of external adjustment. <i>Journal of International Economics</i> , 2010, 80, 144-156.	3.0	44

#	ARTICLE	IF	CITATIONS
19	Bias From Censored Regressors. <i>Journal of Business and Economic Statistics</i> , 2009, 27, 340-353.	2.9	57
20	Capital controls on inflows, exchange rate volatility and external vulnerability. <i>Journal of International Economics</i> , 2009, 78, 256-267.	3.0	95
21	The Role of Portfolio Constraints in the International Propagation of Shocks. <i>Review of Economic Studies</i> , 2008, 75, 1215-1256.	5.4	168
22	Sticky Borders [*] . <i>Quarterly Journal of Economics</i> , 2008, 123, 531-575.	8.6	218
23	Exchange Rate Volatility. , 2008, , 1-6.		14
24	Asset Prices and Exchange Rates. <i>Review of Financial Studies</i> , 2007, 20, 1139-1180.	6.8	271
25	ESTIMATION WITH CENSORED REGRESSORS: BASIC ISSUES*. <i>International Economic Review</i> , 2007, 48, 1441-1467.	1.3	61
26	The long-run volatility puzzle of the real exchange rate. <i>Journal of International Money and Finance</i> , 2006, 25, 93-124.	2.5	83
27	Asset Prices and Exchange Rates. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	27
28	Rule of law, democracy, openness, and income. Estimating the interrelationships1. <i>Economics of Transition</i> , 2005, 13, 533-564.	0.7	296
29	Stocks, Bonds, Money Markets and Exchange Rates: Measuring International Financial Transmission. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	29
30	Identifying the efficacy of central bank interventions: evidence from Australia and Japan. <i>Journal of International Economics</i> , 2005, 66, 31-48.	3.0	111
31	The effects of war risk on US financial markets. <i>Journal of Banking and Finance</i> , 2005, 29, 1769-1789.	2.9	177
32	The impact of monetary policy on asset prices. <i>Journal of Monetary Economics</i> , 2004, 51, 1553-1575.	3.4	696
33	Once again, is openness good for growth?. <i>Journal of Development Economics</i> , 2004, 75, 451-472.	4.5	119
34	[When It Rains, It Pours: Procyclical Capital Flows and Macroeconomic Policies]: Comment. <i>NBER Macroeconomics Annual</i> , 2004, 19, 62-79.	3.8	4
35	On the measurement of the international propagation of shocks: is the transmission stable?. <i>Journal of International Economics</i> , 2003, 61, 261-283.	3.0	183
36	Measuring The Reaction of Monetary Policy to the Stock Market. <i>Quarterly Journal of Economics</i> , 2003, 118, 639-669.	8.6	551

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37	Identification Through Heteroskedasticity. <i>Review of Economics and Statistics</i> , 2003, 85, 777-792.	4.3	660
38	The Effects of War Risk on U.S. Financial Markets. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	0
39	The Effects of War Risk on U.S. Financial Markets. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	1
40	The curse of non-investment grade countries. <i>Journal of Development Economics</i> , 2002, 69, 423-449.	4.5	78
41	No Contagion, Only Interdependence: Measuring Stock Market Comovements. <i>Journal of Finance</i> , 2002, 57, 2223-2261.	5.1	3,011
42	Measuring Contagion: Conceptual and Empirical Issues. , 2001, , 43-66.		217
43	Measuring Sovereign Contagion in Europe. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
44	Measuring Sovereign Contagion in Europe. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
45	The Role of Portfolio Constraints in the International Propagation of Shocks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	20
46	International Macro-Finance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0