

Eric T Swanson

List of Publications by Year in descending order

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26
papers

2,585
citations

567281

15
h-index

677142

22
g-index

26
all docs

26
docs citations

26
times ranked

783
citing authors

#	ARTICLE	IF	CITATIONS
1	Discussion of "monetary policy uncertainty and monetary policy surprises". Journal of International Money and Finance, 2021, 110, 102289.	2.5	0
2	Measuring the effects of federal reserve forward guidance and asset purchases on financial markets. Journal of Monetary Economics, 2021, 118, 32-53.	3.4	185
3	Reprint: Discussion of "monetary policy uncertainty and monetary policy surprises". Journal of International Money and Finance, 2021, 114, 102402.	2.5	1
4	Implications of Labor Market Frictions for Risk Aversion and Risk Premia. American Economic Journal: Macroeconomics, 2020, 12, 194-240.	2.7	1
5	Risk aversion, risk premia, and the labor margin with generalized recursive preferences. Review of Economic Dynamics, 2018, 28, 290-321.	1.5	36
6	The Federal Reserve Is Not Very Constrained by the Lower Bound on Nominal Interest Rates. Brookings Papers on Economic Activity, 2018, 2018, 555-572.	1.5	26
7	Measuring the effect of the zero lower bound on yields and exchange rates in the U.K. and Germany. Journal of International Economics, 2014, 92, S2-S21.	3.0	57
8	Measuring the Effect of the Zero Lower Bound on Medium- and Longer-Term Interest Rates. American Economic Review, 2014, 104, 3154-3185.	8.5	397
9	The Bond Premium in a DSGE Model with Long-Run Real and Nominal Risks. American Economic Journal: Macroeconomics, 2012, 4, 105-143.	2.7	221
10	Risk Aversion and the Labor Margin in Dynamic Equilibrium Models. American Economic Review, 2012, 102, 1663-1691.	8.5	116
11	Let's Twist Again: A High-Frequency Event-Study Analysis of Operation Twist and Its Implications for QE2. Brookings Papers on Economic Activity, 2011, 2011, 151-188.	1.5	249
12	Convergence and Anchoring of Yield Curves in the Euro Area. Review of Economics and Statistics, 2011, 93, 350-364.	4.3	84
13	Futures prices as risk-adjusted forecasts of monetary policy. Journal of Monetary Economics, 2008, 55, 677-691.	3.4	293
14	Examining the bond premium puzzle with a DSGE model. Journal of Monetary Economics, 2008, 55, S111-S126.	3.4	131
15	Market-Based Measures of Monetary Policy Expectations. Journal of Business and Economic Statistics, 2007, 25, 201-212.	2.9	249
16	REAL WAGE CYCLICALITY IN THE PANEL STUDY OF INCOME DYNAMICS. Scottish Journal of Political Economy, 2007, 54, 617-647.	1.6	23
17	Have Increases in Federal Reserve Transparency Improved Private Sector Interest Rate Forecasts?. Journal of Money, Credit and Banking, 2006, 38, 791-819.	1.6	159
18	Optimal nonlinear policy: signal extraction with a non-normal prior. Journal of Economic Dynamics and Control, 2006, 30, 185-203.	1.6	9

#	ARTICLE	IF	CITATIONS
19	Measuring the Cyclicalities of Real Wages: How Important Is the Firm's Point of View?. <i>Review of Economics and Statistics</i> , 2004, 86, 362-377.	4.3	10
20	Identifying VARS based on high frequency futures data. <i>Journal of Monetary Economics</i> , 2004, 51, 1107-1131.	3.4	198
21	SIGNAL EXTRACTION AND NON-CERTAINTY-EQUIVALENCE IN OPTIMAL MONETARY POLICY RULES. <i>Macroeconomic Dynamics</i> , 2004, 8, 27-50.	0.7	38
22	NAIRU Uncertainty and Nonlinear Policy Rules. <i>American Economic Review</i> , 2001, 91, 226-231.	8.5	31
23	On Signal Extraction and Non-Certainty-Equivalence in Optimal Monetary Policy Rules. <i>Finance and Economics Discussion Series</i> , 2000, 2000, 1-30.	0.5	16
24	Real Wage Cyclicalities in the PSID. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
25	Does Inflation Targeting Anchor Long-Run Inflation Expectations? Evidence from Long-Term Bond Yields in the U.S., U.K. And Sweden. <i>SSRN Electronic Journal</i> , 0, , .	0.4	49
26	Optimal Nonlinear Policy: Signal Extraction With a Non-Normal Prior. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0