

Egon Zakrajsek

List of Publications by Year in descending order

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25
papers

4,111
citations

759233

12
h-index

888059

17
g-index

31
all docs

31
docs citations

31
times ranked

1440
citing authors

#	ARTICLE	IF	CITATIONS
1	Credit Spreads and Business Cycle Fluctuations. American Economic Review, 2012, 102, 1692-1720.	8.5	1,399
2	Credit market shocks and economic fluctuations: Evidence from corporate bond and stock markets. Journal of Monetary Economics, 2009, 56, 471-493.	3.4	401
3	The macroeconomic impact of financial and uncertainty shocks. European Economic Review, 2016, 88, 185-207.	2.3	338
4	Changes in bank lending standards and the macroeconomy. Journal of Monetary Economics, 2014, 62, 23-40.	3.4	242
5	Inflation Dynamics during the Financial Crisis. American Economic Review, 2017, 107, 785-823.	8.5	225
6	Credit-Market Sentiment and the Business Cycle*. Quarterly Journal of Economics, 2017, 132, 1373-1426.	8.6	217
7	Misallocation and financial market frictions: Some direct evidence from the dispersion in borrowing costs. Review of Economic Dynamics, 2013, 16, 159-176.	1.5	124
8	Monetary Policy and Real Borrowing Costs at the Zero Lower Bound. American Economic Journal: Macroeconomics, 2015, 7, 77-109.	2.7	89
9	The Impact of the Federal Reserve's Large-Scale Asset Purchase Programs on Corporate Credit Risk. Journal of Money, Credit and Banking, 2013, 45, 29-57.	1.6	84
10	Uncertainty, Financial Frictions, and Investment Dynamics. SSRN Electronic Journal, 0, , .	0.4	78
11	Stress-testing US bank holding companies: A dynamic panel quantile regression approach. International Journal of Forecasting, 2014, 30, 691-713.	6.5	74
12	Monetary Policy and Credit Supply Shocks. IMF Economic Review, 2011, 59, 195-232.	3.5	47
13	U.S. Monetary Policy and International Bond Markets. Journal of Money, Credit and Banking, 2019, 51, 127-161.	1.6	44
14	Interest Rate Risk and Bank Equity Valuations. SSRN Electronic Journal, 0, , .	0.4	29
15	Credit-Market Sentiment and the Business Cycle. SSRN Electronic Journal, 2015, , .	0.4	15
16	Bank Lending and Credit Supply Shocks. , 2012, , 154-176.		13
17	Sovereign risk and financial risk. Journal of International Economics, 2022, 136, 103603.	3.0	13
18	Financial Heterogeneity and Monetary Union. Finance and Economics Discussion Series, 2018, 2018, .	0.5	6

#	ARTICLE	IF	CITATIONS
19	Changes in Bank Lending Standards and the Macroeconomy. SSRN Electronic Journal, 2012, , .	0.4	3
20	Stress-Testing U.S. Bank Holding Companies: A Dynamic Panel Quantile Regression Approach. SSRN Electronic Journal, 0, , .	0.4	3
21	Credit Spreads as Predictors of Real-Time Economic Activity: A Bayesian Model-Averaging Approach. SSRN Electronic Journal, 2012, , .	0.4	2
22	Monetary Policy and Real Borrowing Costs at the Zero Lower Bound. SSRN Electronic Journal, 0, , .	0.4	2
23	Comment on bank liabilities channel. Journal of Monetary Economics, 2017, 89, 45-50.	3.4	0
24	The Impact of the Federal Reserve's Large-Scale Asset Purchase Programs on Corporate Credit Risk. SSRN Electronic Journal, 0, , .	0.4	0
25	Monetary Policy and Real Borrowing Costs at the Zero Lower Bound. SSRN Electronic Journal, 0, , .	0.4	0