

Martin M Andreassen

List of Publications by Year in descending order

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papers

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1307594

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1058476

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times ranked

159
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 1 | The Pruned State-Space System for Non-Linear DSGE Models: Theory and Empirical Applications. <i>Review of Economic Studies</i> , 2018, 85, 1-49. | 5.4 | 117 |
| 2 | On the effects of rare disasters and uncertainty shocks for risk premia in non-linear DSGE models. <i>Review of Economic Dynamics</i> , 2012, 15, 295-316. | 1.5 | 79 |
| 3 | An estimated DSGE model: Explaining variation in nominal term premia, real term premia, and inflation risk premia. <i>European Economic Review</i> , 2012, 56, 1656-1674. | 2.3 | 36 |
| 4 | The SR approach: A new estimation procedure for non-linear and non-Gaussian dynamic term structure models. <i>Journal of Econometrics</i> , 2015, 184, 420-451. | 6.5 | 26 |
| 5 | NON-LINEAR DSGE MODELS AND THE CENTRAL DIFFERENCE KALMAN FILTER. <i>Journal of Applied Econometrics</i> , 2013, 28, 929-955. | 2.3 | 23 |
| 6 | Term Structure Analysis with Big Data: One-Step Estimation Using Bond Prices. <i>Journal of Econometrics</i> , 2019, 212, 26-46. | 6.5 | 21 |
| 7 | The business cycle implications of banks' maturity transformation. <i>Review of Economic Dynamics</i> , 2013, 16, 581-600. | 1.5 | 17 |
| 8 | The Importance of Timing Attitudes in Consumption-Based Asset Pricing Models. <i>Journal of Monetary Economics</i> , 2020, 111, 95-117. | 3.4 | 13 |
| 9 | The Yield Spread and Bond Return Predictability in Expansions and Recessions. <i>Review of Financial Studies</i> , 2021, 34, 2773-2812. | 6.8 | 13 |
| 10 | A Shadow Rate or a Quadratic Policy Rule? The Best Way to Enforce the Zero Lower Bound in the United States. <i>Journal of Financial and Quantitative Analysis</i> , 2019, 54, 2261-2292. | 3.5 | 12 |
| 11 | Dynamic Term Structure Models: The Best Way to Enforce the Zero Lower Bound in the United States. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 12 |
| 12 | The TIPS Liquidity Premium. <i>Review of Finance</i> , 2021, 25, 1639-1675. | 6.3 | 9 |
| 13 | Stochastic volatility and DSGE models. <i>Economics Letters</i> , 2010, 108, 7-9. | 1.9 | 8 |
| 14 | Explaining Macroeconomic and Term Structure Dynamics Jointly in a Non-Linear DSGE Model. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 8 |
| 15 | Efficient bond price approximations in non-linear equilibrium-based term structure models. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2015, 19, 1-33. | 0.3 | 7 |
| 16 | How Non-Gaussian Shocks Affect Risk Premia in Non-Linear DSGE Models. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 7 |
| 17 | Market Beliefs About the UK Monetary Policy Lift-Off Horizon: A No-Arbitrage Shadow Rate Term Structure Model Approach. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 7 |
| 18 | An Efficient Method of Computing Higher Order Bond Price Perturbation Approximations. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 4 |

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|----|---|-----|-----------|
| 19 | Bond Market Asymmetries Across Recessions and Expansions: New Evidence on Risk Premia. SSRN Electronic Journal, 0, , . | 0.4 | 4 |
| 20 | The Business Cycle Implications of Banks' Maturity Transformation. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 21 | Online Appendix: Bond Market Asymmetries Across Recessions and Expansions: New Evidence on Risk Premia. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 22 | The extended perturbation method: With applications to the New Keynesian model and the zero lower bound. Quantitative Economics, 2022, 13, 1171-1202. | 1.4 | 1 |
| 23 | Non-Linear DSGE Models and the Central Difference Kalman Filter. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 24 | The Importance of Timing Attitudes in Consumption-Based Asset Pricing Models. SSRN Electronic Journal, 0, , . | 0.4 | 0 |