

Martin M Andreassen

List of Publications by Year in descending order

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24
papers

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citations

1307594

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1058476

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docs citations

24
times ranked

159
citing authors

#	ARTICLE	IF	CITATIONS
1	The extended perturbation method: With applications to the New Keynesian model and the zero lower bound. <i>Quantitative Economics</i> , 2022, 13, 1171-1202.	1.4	1
2	The Yield Spread and Bond Return Predictability in Expansions and Recessions. <i>Review of Financial Studies</i> , 2021, 34, 2773-2812.	6.8	13
3	The TIPS Liquidity Premium. <i>Review of Finance</i> , 2021, 25, 1639-1675.	6.3	9
4	The Importance of Timing Attitudes in Consumption-Based Asset Pricing Models. <i>Journal of Monetary Economics</i> , 2020, 111, 95-117.	3.4	13
5	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
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 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
8	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
9	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
10	NON-LINEAR DSGE MODELS AND THE CENTRAL DIFFERENCE KALMAN FILTER. <i>Journal of Applied Econometrics</i> , 2013, 28, 929-955.	2.3	23
11	The business cycle implications of banks' maturity transformation. <i>Review of Economic Dynamics</i> , 2013, 16, 581-600.	1.5	17
12	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
13	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
14	Stochastic volatility and DSGE models. <i>Economics Letters</i> , 2010, 108, 7-9.	1.9	8
15	Explaining Macroeconomic and Term Structure Dynamics Jointly in a Non-Linear DSGE Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
16	Non-Linear DSGE Models and the Central Difference Kalman Filter. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
17	An Efficient Method of Computing Higher Order Bond Price Perturbation Approximations. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
18	How Non-Gaussian Shocks Affect Risk Premia in Non-Linear DSGE Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7

#	ARTICLE	IF	CITATIONS
19	The Business Cycle Implications of Banks' Maturity Transformation. SSRN Electronic Journal, 0, , .	0.4	3
20	Market Beliefs About the UK Monetary Policy Lift-Off Horizon: A No-Arbitrage Shadow Rate Term Structure Model Approach. SSRN Electronic Journal, 0, , .	0.4	7
21	Dynamic Term Structure Models: The Best Way to Enforce the Zero Lower Bound in the United States. SSRN Electronic Journal, 0, , .	0.4	12
22	Bond Market Asymmetries Across Recessions and Expansions: New Evidence on Risk Premia. SSRN Electronic Journal, 0, , .	0.4	4
23	Online Appendix: Bond Market Asymmetries Across Recessions and Expansions: New Evidence on Risk Premia. SSRN Electronic Journal, 0, , .	0.4	2
24	The Importance of Timing Attitudes in Consumption-Based Asset Pricing Models. SSRN Electronic Journal, 0, , .	0.4	0