Nina Boyarchenko

List of Publications by Year
in descending order

15 papers	807 citations	1163117 8 h-index	1372567 10 g-index
15 all docs	15 docs citations	15 times ranked	276 citing authors

#	Article	IF	Citations
1	Vulnerable Growth. American Economic Review, 2019, 109, 1263-1289.	8.5	344
2	Dealer balance sheets and bond liquidity provision. Journal of Monetary Economics, 2017, 89, 92-109.	3.4	93
3	Intermediary Leverage Cycles and Financial Stability. SSRN Electronic Journal, 0, , .	0.4	84
4	THE EIGENFUNCTION EXPANSION METHOD IN MULTI-FACTOR QUADRATIC TERM STRUCTURE MODELS. Mathematical Finance, 2007, 17, 503-539.	1.8	59
5	Term structures of asset prices and returns. Journal of Financial Economics, 2018, 129, 1-23.	9.0	53
6	Itâ€™s what you say and what you buy: A holistic evaluation of the corporate credit facilities. Journal of Financial Economics, 2022, 144, 695-731.	9.0	43
7	Liquidity policies and systemic risk. Journal of Financial Intermediation, 2018, 35, 45-60.	2.5	35
8	Forecasting macroeconomic risks. International Journal of Forecasting, 2021, 37, 1173-1191.	6.5	26
9	MULTIMODALITY IN MACROFINANCIAL DYNAMICS. International Economic Review, 2021, 62, 861-886.	1.3	25
10	ON ERRORS AND BIAS OF FOURIER TRANSFORM METHODS IN QUADRATIC TERM STRUCTURE MODELS. International Journal of Theoretical and Applied Finance, 2007, 10, 273-306.	0.5	16
11	Taking Orders and Taking Notes: Dealer Information Sharing in Treasury Auctions. Journal of Political Economy, 2021, 129, 607-645.	4.5	14
12	Intermediary Balance Sheets. SSRN Electronic Journal, 0, , .	0.4	9
13	Asymptotic Pricing in Term Structure Models Driven by Jump-Diffusions of Ornstein-Uhlenbeck Type. SSRN Electronic Journal, 0, , .	0.4	3
14	Multimodality in Macro-Financial Dynamics. SSRN Electronic Journal, 0, , .	0.4	3
15	Estimating Equations for a Class of Time-Irreversible Multi-Factor Models. SSRN Electronic Journal, 0, , .	0.4	0