

Nina Boyarchenko

List of Publications by Year in descending order

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Version: 2024-02-01

15
papers

807
citations

1163117

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1372567

10
g-index

15
all docs

15
docs citations

15
times ranked

276
citing authors

#	ARTICLE	IF	CITATIONS
1	It'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
2	Taking Orders and Taking Notes: Dealer Information Sharing in Treasury Auctions. Journal of Political Economy, 2021, 129, 607-645.	4.5	14
3	MULTIMODALITY IN MACROFINANCIAL DYNAMICS. International Economic Review, 2021, 62, 861-886.	1.3	25
4	Forecasting macroeconomic risks. International Journal of Forecasting, 2021, 37, 1173-1191.	6.5	26
5	Vulnerable Growth. American Economic Review, 2019, 109, 1263-1289.	8.5	344
6	Term structures of asset prices and returns. Journal of Financial Economics, 2018, 129, 1-23.	9.0	53
7	Liquidity policies and systemic risk. Journal of Financial Intermediation, 2018, 35, 45-60.	2.5	35
8	Dealer balance sheets and bond liquidity provision. Journal of Monetary Economics, 2017, 89, 92-109.	3.4	93
9	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
10	THE EIGENFUNCTION EXPANSION METHOD IN MULTI-FACTOR QUADRATIC TERM STRUCTURE MODELS. Mathematical Finance, 2007, 17, 503-539.	1.8	59
11	Intermediary Leverage Cycles and Financial Stability. SSRN Electronic Journal, 0, , .	0.4	84
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	Estimating Equations for a Class of Time-Irreversible Multi-Factor Models. SSRN Electronic Journal, 0, , .	0.4	0
15	Multimodality in Macro-Financial Dynamics. SSRN Electronic Journal, 0, , .	0.4	3