

# James D Hamilton

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12096984/publications.pdf>

Version: 2024-02-01

75  
papers

23,893  
citations

66315

42  
h-index

118793

62  
g-index

79  
all docs

79  
docs citations

79  
times ranked

6431  
citing authors

#	ARTICLE	IF	CITATIONS
1	A New Approach to the Economic Analysis of Nonstationary Time Series and the Business Cycle. <i>Econometrica</i> , 1989, 57, 357.	2.6	6,454
2	Oil and the Macroeconomy since World War II. <i>Journal of Political Economy</i> , 1983, 91, 228-248.	3.3	2,590
3	What is an oil shock?. <i>Journal of Econometrics</i> , 2003, 113, 363-398.	3.5	1,533
4	Analysis of time series subject to changes in regime. <i>Journal of Econometrics</i> , 1990, 45, 39-70.	3.5	1,443
5	Autoregressive conditional heteroskedasticity and changes in regime. <i>Journal of Econometrics</i> , 1994, 64, 307-333.	3.5	1,389
6	This is what happened to the oil price-macroeconomy relationship. <i>Journal of Monetary Economics</i> , 1996, 38, 215-220.	1.8	1,192
7	Rational-expectations econometric analysis of changes in regime. <i>Journal of Economic Dynamics and Control</i> , 1988, 12, 385-423.	0.9	770
8	Why You Should Never Use the Hodrick-Prescott Filter. <i>Review of Economics and Statistics</i> , 2018, 100, 831-843.	2.3	700
9	Causes and Consequences of the Oil Shock of 2007-08. <i>Brookings Papers on Economic Activity</i> , 2009, 2009, 215-261.	0.8	620
10	Understanding Crude Oil Prices. <i>Energy Journal</i> , 2009, 30, 179-206.	0.9	613
11	Stock market volatility and the business cycle. <i>Journal of Applied Econometrics</i> , 1996, 11, 573-593.	1.3	561
12	Structural Interpretation of Vector Autoregressions with Incomplete Identification: Revisiting the Role of Oil Supply and Demand Shocks. <i>American Economic Review</i> , 2019, 109, 1873-1910.	4.0	426
13	A Neoclassical Model of Unemployment and the Business Cycle. <i>Journal of Political Economy</i> , 1988, 96, 593-617.	3.3	403
14	The Effectiveness of Alternative Monetary Policy Tools in a Zero Lower Bound Environment. <i>Journal of Money, Credit and Banking</i> , 2012, 44, 3-46.	0.9	362
15	Specification testing in Markov-switching time-series models. <i>Journal of Econometrics</i> , 1996, 70, 127-157.	3.5	345
16	The Daily Market for Federal Funds. <i>Journal of Political Economy</i> , 1996, 104, 26-56.	3.3	333
17	NONLINEARITIES AND THE MACROECONOMIC EFFECTS OF OIL PRICES. <i>Macroeconomic Dynamics</i> , 2011, 15, 364-378.	0.6	333
18	A Reexamination of the Predictability of Economic Activity Using the Yield Spread. <i>Journal of Money, Credit and Banking</i> , 2002, 34, 340-360.	0.9	268

#	ARTICLE	IF	CITATIONS
19	Risk premia in crude oil futures prices. <i>Journal of International Money and Finance</i> , 2014, 42, 9-37.	1.3	242
20	Sign Restrictions, Structural Vector Autoregressions, and Useful Prior Information. <i>Econometrica</i> , 2015, 83, 1963-1999.	2.6	211
21	Monetary factors in the great depression. <i>Journal of Monetary Economics</i> , 1987, 19, 145-169.	1.8	206
22	EFFECTS OF INDEX-FUND INVESTING ON COMMODITY FUTURES PRICES. <i>International Economic Review</i> , 2015, 56, 187-205.	0.6	203
23	Identification and estimation of Gaussian affine term structure models. <i>Journal of Econometrics</i> , 2012, 168, 315-331.	3.5	160
24	Historical Causes of Postwar Oil Shocks and Recessions. <i>Energy Journal</i> , 1985, 6, 97-116.	0.9	149
25	A Parametric Approach to Flexible Nonlinear Inference. <i>Econometrica</i> , 2001, 69, 537-573.	2.6	137
26	Calling recessions in real time. <i>International Journal of Forecasting</i> , 2011, 27, 1006-1026.	3.9	114
27	The Equilibrium Real Funds Rate: Past, Present, and Future. <i>IMF Economic Review</i> , 2016, 64, 660-707.	1.8	114
28	A standard error for the estimated state vector of a state-space model. <i>Journal of Econometrics</i> , 1986, 33, 387-397.	3.5	113
29	Robust Bond Risk Premia. <i>Review of Financial Studies</i> , 2018, 31, 399-448.	3.7	112
30	The Propagation of Regional Recessions. <i>Review of Economics and Statistics</i> , 2012, 94, 935-947.	2.3	109
31	Uncovering Financial Market Expectations of Inflation. <i>Journal of Political Economy</i> , 1985, 93, 1224-1241.	3.3	106
32	Chapter 50 State-space models. <i>Handbook of Econometrics</i> , 1994, , 3039-3080.	1.0	105
33	A Quasi-Bayesian Approach to Estimating Parameters for Mixtures of Normal Distributions. <i>Journal of Business and Economic Statistics</i> , 1991, 9, 27-39.	1.8	92
34	Oil and the Macroeconomy. , 2008, , 1-7.		92
35	Regime switching models. , 2010, , 202-209.		82
36	9 Estimation, inference and forecasting of time series subject to changes in regime. <i>Handbook of Statistics</i> , 1993, , 231-260.	0.4	79

#	ARTICLE	IF	CITATIONS
37	Dynamics of Terrorism. <i>International Studies Quarterly</i> , 1983, 27, 39.	0.8	76
38	Inference in structural vector autoregressions when the identifying assumptions are not fully believed: Re-evaluating the role of monetary policy in economic fluctuations. <i>Journal of Monetary Economics</i> , 2018, 100, 48-65.	1.8	73
39	Measuring global economic activity. <i>Journal of Applied Econometrics</i> , 2021, 36, 293-303.	1.3	69
40	Chapter 1 Dating Business Cycle Turning Points. <i>Contributions To Economic Analysis</i> , 2006, , 1-54.	0.1	65
41	Normalization in Econometrics. <i>Econometric Reviews</i> , 2007, 26, 221-252.	0.5	65
42	Daily monetary policy shocks and new home sales. <i>Journal of Monetary Economics</i> , 2008, 55, 1171-1190.	1.8	63
43	Daily Changes in Fed Funds Futures Prices. <i>Journal of Money, Credit and Banking</i> , 2009, 41, 567-582.	0.9	60
44	Testable implications of affine term structure models. <i>Journal of Econometrics</i> , 2014, 178, 231-242.	3.5	56
45	Estimation of Unobserved Expected Monthly Inflation Using Kalman Filtering. <i>Journal of Business and Economic Statistics</i> , 1986, 4, 147-160.	1.8	51
46	Regime Switching Models. , 2008, , 1-7.		51
47	New directions in business cycle research and financial analysis. <i>Empirical Economics</i> , 2002, 27, 149-162.	1.5	50
48	ROLE OF THE INTERNATIONAL GOLD STANDARD IN PROPAGATING THE GREAT DEPRESSION. <i>Contemporary Economic Policy</i> , 1988, 6, 67-89.	0.8	45
49	Are the macroeconomic effects of oil-price changes symmetric?. <i>Journal of Monetary Economics</i> , 1988, 28, 369-378.	0.4	43
50	Heterogeneity and Unemployment Dynamics. <i>Journal of Business and Economic Statistics</i> , 2020, 38, 554-569.	1.8	38
51	A Quasi-Bayesian Approach to Estimating Parameters for Mixtures of Normal Distributions. <i>Journal of Business and Economic Statistics</i> , 1991, 9, 27.	1.8	36
52	Causes and Consequences of the Oil Shock of 2007-08. <i>SSRN Electronic Journal</i> , 0, , .	0.4	36
53	Comment on "A comparison of two business cycle dating methods". <i>Journal of Economic Dynamics and Control</i> , 2003, 27, 1691-1693.	0.9	34
54	Estimating the Market-Perceived Monetary Policy Rule. <i>American Economic Journal: Macroeconomics</i> , 2011, 3, 1-28.	1.5	25

#	ARTICLE	IF	CITATIONS
55	Estimation of Unobserved Expected Monthly Inflation Using Kalman Filtering. Journal of Business and Economic Statistics, 1986, 4, 147.	1.8	24
56	Effects of Index-Fund Investing on Commodity Futures Prices. SSRN Electronic Journal, 2013, , .	0.4	23
57	A Re-examination of the Predictability of Economic Activity Using the Yield Spread. SSRN Electronic Journal, 2001, , .	0.4	22
58	The supply and demand for Federal Reserve deposits. Journal of Monetary Economics, 1998, 49, 1-44.	0.4	18
59	Drawing conclusions from structural vector autoregressions identified on the basis of sign restrictions. Journal of International Money and Finance, 2020, 109, 102250.	1.3	15
60	Identification and Estimation of Gaussian Affine Term Structure Models. SSRN Electronic Journal, 0, , .	0.4	14
61	Measuring labor-force participation and the incidence and duration of unemployment. Review of Economic Dynamics, 2022, 44, 1-32.	0.7	14
62	The Efficacy of Large-Scale Asset Purchases When the Short-Term Interest Rate Is at Its Effective Lower Bound. Brookings Papers on Economic Activity, 2018, 2018, 543-554.	0.8	10
63	Models of social contagion. Journal of Mathematical Sociology, 1981, 8, 133-160.	0.6	9
64	Sources of variation in holding returns for fed funds futures contracts. Journal of Futures Markets, 2011, 31, 205-229.	0.9	9
65	Rational Expectations and the Economic Consequences of Changes in Regime. , 1995, , 325-349.		4
66	Comment on "U.S. Oil consumption, oil prices, and the macroeconomy?". Empirical Economics, 1997, 22, 153-156.	1.5	2
67	New directions in business cycle research and financial analysis. , 2002, , 3-16.		2
68	Historical oil shocks. , 0, , .		2
69	The Causes and Consequences of Rising Food Prices: Discussion. American Journal of Agricultural Economics, 2009, 91, 1257-1258.	2.4	1
70	Associate Editor's Introduction: Changes in Regime and the Business Cycle. Journal of Business and Economic Statistics, 1994, 12, 267-267.	1.8	0
71	Reprint: Drawing conclusions from structural vector autoregressions identified on the basis of sign restrictions. Journal of International Money and Finance, 2021, 114, 102405.	1.3	0
72	Sources of Variation in Holding Returns for Fed Funds Futures Contracts. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
73	Oil and the Macroeconomy. , 2018, , 9753-9759.		0
74	Regime Switching Models. , 2018, , 11421-11426.		0
75	Structural Vector Autoregressions with Imperfect Identifying Information. AEA Papers and Proceedings American Economic Association, 2022, 112, 466-470.	0.7	0