James D Hamilton

List of Publications by Year
in descending order

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	Measuring labor-force participation and the incidence and duration of unemployment. Review of Economic Dynamics, 2022, 44, 1-32.	0.7	14
2	Structural Vector Autoregressions with Imperfect Identifying Information. AEA Papers and Proceedings American Economic Association, 2022, 112, 466-470.	0.7	0
3	Measuring global economic activity. Journal of Applied Econometrics, 2021, 36, 293-303.	1.3	69
4	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
5	Heterogeneity and Unemployment Dynamics. Journal of Business and Economic Statistics, 2020, 38, 554-569.	1.8	38
6	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
7	Structural Interpretation of Vector Autoregressions with Incomplete Identification: Revisiting the Role of Oil Supply and Demand Shocks. American Economic Review, 2019, 109, 1873-1910.	4.0	426
8	Robust Bond Risk Premia. Review of Financial Studies, 2018, 31, 399-448.	3.7	112
9	Why You Should Never Use the Hodrick-Prescott Filter. Review of Economics and Statistics, 2018, 100, 831-843.	2.3	700
10	Inference in structural vector autoregressions when the identifying assumptions are not fully believed: Re-evaluating the role of monetary policy in economic fluctuations. Journal of Monetary Economics, 2018, 100, 48-65.	1.8	73
11	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
12	Oil and the Macroeconomy. , 2018, , 9753-9759.		0
13	Regime Switching Models. , 2018, , 11421-11426.		0
14	The Equilibrium Real Funds Rate: Past, Present, and Future. IMF Economic Review, 2016, 64, 660-707.	1.8	114
15	EFFECTS OF INDEXâ€FUND INVESTING ON COMMODITY FUTURES PRICES. International Economic Review, 2015, 56, 187-205.	0.6	203
16	Sign Restrictions, Structural Vector Autoregressions, and Useful Prior Information. Econometrica, 2015, 83, 1963-1999.	2.6	211
17	Risk premia in crude oil futures prices. Journal of International Money and Finance, 2014, 42, 9-37.	1.3	242
18	Testable implications of affine term structure models. Journal of Econometrics, 2014, 178, 231-242.	3.5	56

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19	Effects of Index-Fund Investing on Commodity Futures Prices. SSRN Electronic Journal, 2013, , .	0.4	23
20	The Propagation of Regional Recessions. Review of Economics and Statistics, 2012, 94, 935-947.	2.3	109
21	The Effectiveness of Alternative Monetary Policy Tools in a Zero Lower Bound Environment. Journal of Money, Credit and Banking, 2012, 44, 3-46.	0.9	362
22	Identification and estimation of Gaussian affine term structure models. Journal of Econometrics, 2012, 168, 315-331.	3.5	160
23	NONLINEARITIES AND THE MACROECONOMIC EFFECTS OF OIL PRICES. Macroeconomic Dynamics, 2011, 15, 364-378.	0.6	333
24	Estimating the Market-Perceived Monetary Policy Rule. American Economic Journal: Macroeconomics, 2011, 3, 1-28.	1.5	25
25	Calling recessions in real time. International Journal of Forecasting, 2011, 27, 1006-1026.	3.9	114
26	Sources of variation in holding returns for fed funds futures contracts. Journal of Futures Markets, 2011, 31, 205-229.	0.9	9
27	Regime switching models. , 2010, , 202-209.		82
28	Causes and Consequences of the Oil Shock of 2007â€“08. Brookings Papers on Economic Activity, 2009, 2009, 215-261.	0.8	620
29	The Causes and Consequences of Rising Food Prices: Discussion. American Journal of Agricultural Economics, 2009, 91, 1257-1258.	2.4	1
30	Daily Changes in Fed Funds Futures Prices. Journal of Money, Credit and Banking, 2009, 41, 567-582.	0.9	60
31	Understanding Crude Oil Prices. Energy Journal, 2009, 30, 179-206.	0.9	613
32	Daily monetary policy shocks and new home sales. Journal of Monetary Economics, 2008, 55, 1171-1190.	1.8	63
33	Oil and the Macroeconomy. , 2008, , 1-7.		92
34	Regime Switching Models. , 2008, , 1-7.		51
35	Normalization in Econometrics. Econometric Reviews, 2007, 26, 221-252.	0.5	65
36	Chapter 1 Dating Business Cycle Turning Points. Contributions To Economic Analysis, 2006, , 1-54.	0.1	65

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37	Comment on â€œA comparison of two business cycle dating methodsâ€. Journal of Economic Dynamics and Control, 2003, 27, 1691-1693.	0.9	34
38	What is an oil shock?. Journal of Econometrics, 2003, 113, 363-398.	3.5	1,533
39	New directions in business cycle research and financial analysis. , 2002, , 3-16.		2
40	A Reexamination of the Predictability of Economic Activity Using the Yield Spread. Journal of Money, Credit and Banking, 2002, 34, 340-360.	0.9	268
41	New directions in business cycle research and financial analysis. Empirical Economics, 2002, 27, 149-162.	1.5	50
42	A Re-examination of the Predictability of Economic Activity Using the Yield Spread. SSRN Electronic Journal, 2001, , .	0.4	22
43	A Parametric Approach to Flexible Nonlinear Inference. Econometrica, 2001, 69, 537-573.	2.6	137
44	The supply and demand for Federal Reserve deposits. Journal of Monetary Economics, 1998, 49, 1-44.	0.4	18
45	Comment on ?U.S. Oil consumption, oil prices, and the macroeconomy?. Empirical Economics, 1997, 22, 153-156.	1.5	2
46	The Daily Market for Federal Funds. Journal of Political Economy, 1996, 104, 26-56.	3.3	333
47	This is what happened to the oil price-macroeconomy relationship. Journal of Monetary Economics, 1996, 38, 215-220.	1.8	1,192
48	Stock market volatility and the business cycle. Journal of Applied Econometrics, 1996, 11, 573-593.	1.3	561
49	Specification testing in Markov-switching time-series models. Journal of Econometrics, 1996, 70, 127-157.	3.5	345
50	Rational Expectations and the Economic Consequences of Changes in Regime. , 1995, , 325-349.		4
51	Associate Editor's Introduction: Changes in Regime and the Business Cycle. Journal of Business and Economic Statistics, 1994, 12, 267-267.	1.8	0
52	Autoregressive conditional heteroskedasticity and changes in regime. Journal of Econometrics, 1994, 64, 307-333.	3.5	1,389
53	Chapter 50 State-space models. Handbook of Econometrics, 1994, , 3039-3080.	1.0	105
54	9 Estimation, inference and forecasting of time series subject to changes in regime. Handbook of Statistics, 1993, , 231-260.	0.4	79

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55	A Quasi-Bayesian Approach to Estimating Parameters for Mixtures of Normal Distributions. Journal of Business and Economic Statistics, 1991, 9, 27.	1.8	36
56	A Quasi-Bayesian Approach to Estimating Parameters for Mixtures of Normal Distributions. Journal of Business and Economic Statistics, 1991, 9, 27-39.	1.8	92
57	Analysis of time series subject to changes in regime. Journal of Econometrics, 1990, 45, 39-70.	3.5	1,443
58	A New Approach to the Economic Analysis of Nonstationary Time Series and the Business Cycle. Econometrica, 1989, 57, 357.	2.6	6,454
59	ROLE OF THE INTERNATIONAL GOLD STANDARD IN PROPAGATING THE GREAT DEPRESSION. Contemporary Economic Policy, 1988, 6, 67-89.	0.8	45
60	Rational-expectations econometric analysis of changes in regime. Journal of Economic Dynamics and Control, 1988, 12, 385-423.	0.9	770
61	Are the macroeconomic effects of oil-price changes symmetric?. Journal of Monetary Economics, 1988, 28, 369-378.	0.4	43
62	A Neoclassical Model of Unemployment and the Business Cycle. Journal of Political Economy, 1988, 96, 593-617.	3.3	403
63	Monetary factors in the great depression. Journal of Monetary Economics, 1987, 19, 145-169.	1.8	206
64	Estimation of Unobserved Expected Monthly Inflation Using Kalman Filtering. Journal of Business and Economic Statistics, 1986, 4, 147.	1.8	24
65	A standard error for the estimated state vector of a state-space model. Journal of Econometrics, 1986, 33, 387-397.	3.5	113
66	Estimation of Unobserved Expected Monthly Inflation Using Kalman Filtering. Journal of Business and Economic Statistics, 1986, 4, 147-160.	1.8	51
67	Uncovering Financial Market Expectations of Inflation. Journal of Political Economy, 1985, 93, 1224-1241.	3.3	106
68	Historical Causes of Postwar Oil Shocks and Recessions. Energy Journal, 1985, 6, 97-116.	0.9	149
69	Dynamics of Terrorism. International Studies Quarterly, 1983, 27, 39.	0.8	76
70	Oil and the Macroeconomy since World War II. Journal of Political Economy, 1983, 91, 228-248.	3.3	2,590
71	Models of social contagion. Journal of Mathematical Sociology, 1981, 8, 133-160.	0.6	9
72	Causes and Consequences of the Oil Shock of 2007-08. SSRN Electronic Journal, 0, , .	0.4	36

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73	Identification and Estimation of Gaussian Affine Term Structure Models. SSRN Electronic Journal, 0, , .	0.4	14
74	Historical oil shocks. , 0, , .		2
75	Sources of Variation in Holding Returns for Fed Funds Futures Contracts. SSRN Electronic Journal, 0, , .	0.4	0