JesÃºs FernÃ¡ndez-Villaverde

List of Publications by Year
in descending order

43 papers	4,397 citations	304743 22 h-index	395702 33 g-index
62 all docs	62 docs citations	62 times ranked	1509 citing authors

#	Article	IF	Citations
1	Risk Matters: The Real Effects of Volatility Shocks. American Economic Review, 2011, 101, 2530-2561.	8.5	561
2	Fiscal Volatility Shocks and Economic Activity. American Economic Review, 2015, 105, 3352-3384.	8.5	541
3	Estimating Macroeconomic Models: A Likelihood Approach. Review of Economic Studies, 2007, 74, 1059-1087.	5.4	364
4	ABCs (and Ds) of Understanding VARs. American Economic Review, 2007, 97, 1021-1026.	8.5	341
5	Comparing solution methods for dynamic equilibrium economies. Journal of Economic Dynamics and Control, 2006, 30, 2477-2508.	1.6	290
6	Comparing dynamic equilibrium models to data: a Bayesian approach. Journal of Econometrics, 2004, 123, 153-187.	6.5	214
7	Nonlinear adventures at the zero lower bound. Journal of Economic Dynamics and Control, 2015, 57, 182-204.	1.6	159
8	The econometrics of DSGE models. SERIEs, 2010, 1, 3-49.	1.4	153
9	Political Credit Cycles: The Case of the Eurozone. Journal of Economic Perspectives, 2013, 27, 145-166.	5.9	146
10	Estimating dynamic equilibrium economies: linear versus nonlinear likelihood. Journal of Applied Econometrics, 2005, 20, 891-910.	2.3	128
11	Computing DSGE models with recursive preferences and stochastic volatility. Review of Economic Dynamics, 2012, 15, 188-206.	1.5	121
12	The Pruned State-Space System for Non-Linear DSGE Models: Theory and Empirical Applications. Review of Economic Studies, 2018, 85, 1-49.	5.4	117
13	Central bank digital currency: Central banking for all?. Review of Economic Dynamics, 2020, 41, 225-225.	1.5	108
14	Convergence Properties of the Likelihood of Computed Dynamic Models. Econometrica, 2006, 74, 93-119.	4.2	73
15	A generalization of the endogenous grid method. Journal of Economic Dynamics and Control, 2007, 31, 2698-2712.	1.6	69
16	Uncertainty shocks and business cycle research. Review of Economic Dynamics, 2020, 37, S118-S146.	1.5	66
17	Tapping the supercomputer under your desk: Solving dynamic equilibrium models with graphics processors. Journal of Economic Dynamics and Control, 2011, 35, 386-393.	1.6	57
18	A comparison of programming languages in macroeconomics. Journal of Economic Dynamics and Control, 2015, 58, 265-273.	1.6	57

#	Article	IF	Citations
19	Estimating dynamic equilibrium models with stochastic volatility. Journal of Econometrics, 2015, 185, 216-229.	6.5	55
20	Solving DSGE models with perturbation methods and a change of variables. Journal of Economic Dynamics and Control, 2006, 30, 2509-2531.	1.6	42
21	MEDEA: a DSGE model for the Spanish economy. SERIEs, 2010, 1, 175-243.	1.4	38
22	Discussion of â€œCan Structural Reforms Help Europe?â€•by Gauti Eggertsson, Andrea Ferrero, and Andrea Raffo. Journal of Monetary Economics, 2014, 61, 23-31.	3.4	29
23	Solution methods for models with rare disasters. Quantitative Economics, 2018, 9, 903-944.	1.4	27
24	Risk Matters: The Real Effects of Volatility Shocks. SSRN Electronic Journal, 2009, , .	0.4	23
25	Likelihood Estimation of DSGE Models with Epstein-Zin Preferences. SSRN Electronic Journal, 0, , .	0.4	16
26	Macroeconomics and Volatility: Data, Models, and Estimation. , 2013, , 137-183.		16
27	The Econometrics of DSGE Models. SSRN Electronic Journal, 0, , .	0.4	16
28	Estimating Dynamic Equilibrium Economies: Linear versus Nonlinear Likelihood. SSRN Electronic Journal, 2004, , .	0.4	15
29	Horizons of Understanding: A Review of Ray Fair's <i>Estimating How the Macroeconomy Works</i>. Journal of Economic Literature, 2008, 46, 685-703.	6.5	9
30	Estimating DSGE Models: Recent Advances and Future Challenges. Annual Review of Economics, 2021, 13, 229-252.	5.5	9
31	Magna Carta, the rule of law, and the limits on government. International Review of Law and Economics, 2016, 47, 22-28.	0.8	8
32	Cryptocurrencies: A Crash Course in Digital Monetary Economics. Australian Economic Review, 2018, 51, 514-526.	0.7	8
33	Convergence Properties of the Likelihood of Computed Dynamic Models. SSRN Electronic Journal, 0, , .	0.4	8
34	MEDEA: A DSGE Model for the Spanish Economy. SSRN Electronic Journal, 2009, , .	0.4	7
35	Bargaining shocks and aggregate fluctuations. Journal of Economic Dynamics and Control, 2021, 127, 104121.	1.6	7
36	Estimating Dynamic Equilibrium Models with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	7

#	Article	IF	Citations
37	Computing DSGE Models with Recursive Preferences. SSRN Electronic Journal, 2009, , .	0.4	3
38	Two Books on the New Macroeconometrics. Econometric Reviews, 2009, 28, 376-387.	1.1	2
39	Has machine learning rendered simple rules obsolete?. European Journal of Law and Economics, 0, , 1.	1.1	2
40	[Optimal Fiscal and Monetary Policy in a Medium-Scale Macroeconomic Model]: Comment. NBER Macroeconomics Annual, 2005, 20, 427-444.	3.8	0
41	Computing DSGE Models with Recursive Preferences and Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	0
42	Reading the Recent Monetary History of the U.S., 1959-2007. SSRN Electronic Journal, 0, , .	0.4	0
43	Fortune or Virtue: Time-Variant Volatilities Versus Parameter Drifting in U.S. Data. SSRN Electronic Journal, 0, , .	0.4	0