Nelson C Mark

List of Publications by Year
in descending order

47 papers	4,266 citations	218677 26 h-index	254184 43 g-index
61 all docs	61 docs citations	61 times ranked	1734 citing authors

#	Article	IF	Citations
1	Cointegration Vector Estimation by Panel DOLS and Long-run Money Demand*. Oxford Bulletin of Economics and Statistics, 2003, 65, 655-680.	1.7	495
2	Real and nominal exchange rates in the long run: An empirical investigation. Journal of International Economics, 1990, 28, 115-136.	3.0	344
3	Nominal exchange rates and monetary fundamentals. Journal of International Economics, 2001, 53, 29-52.	3.0	331
4	Asset Pricing with Distorted Beliefs: Are Equity Returns Too Good to Be True?. American Economic Review, 2000, 90, 787-805.	8.5	288
5	Price Index Convergence Among United States Cities*. International Economic Review, 2002, 43, 1081-1099.	1.3	214
6	The equity premium and the risk-free rate. Journal of Monetary Economics, 1993, 31, 21-45.	3.4	206
7	Exchange Rate Models Are Not as Bad as You Think [with Comments and Discussion]. NBER Macroeconomics Annual, 2007, 22, 381-473.	3.8	175
8	Dynamic Seemingly Unrelated Cointegrating Regressions. Review of Economic Studies, 2005, 72, 797-820.	5.4	159
9	On time varying risk premia in the foreign exchange market: An econometric analysis. Journal of Monetary Economics, 1985, 16, 3-18.	3.4	150
10	Rethinking Deviations From Uncovered Interest Parity: the Role of Covariance Risk and Noise. Economic Journal, 1998, 108, 1686-1706.	3.6	127
11	Time-varying betas and risk premia in the pricing of forward foreign exchange contracts. Journal of Financial Economics, 1988, 22, 335-354.	9.0	116
12	Some evidence on the international inequality of real interest rates. Journal of International Money and Finance, 1985, 4, 189-208.	2.5	113
13	The Economic Content of Indicators of Developing Country Creditworthiness. Staff Papers - International Monetary Fund International Monetary Fund, 1996, 43, 688.	1.8	112
14	Understanding spot and forward exchange rate regressions. Journal of Applied Econometrics, 1997, 12, 715-734.	2.3	108
15	Changing Monetary Policy Rules, Learning, and Real Exchange Rate Dynamics. Journal of Money, Credit and Banking, 2009, 41, 1047-1070.	1.6	106
16	Factor Model Forecasts of Exchange Rates. Econometric Reviews, 2015, 34, 32-55.	1.1	94
17	Real exchange-rate prediction over long horizons. Journal of International Economics, 1997, 43, 29-60.	3.0	86
18	Demographic Patterns and Household Saving in China. American Economic Journal: Macroeconomics, 2015, 7, 58-94.	2.7	84

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19	Testing the CAPM with Timeâ€Varying Risks and Returns. Journal of Finance, 1991, 46, 1485-1505.	5.1	80
20	Unbiased Estimation of the Half-Life to PPP Convergence in Panel Data. Journal of Money, Credit and Banking, 2006, 38, 921-938.	1.6	70
21	The International Transmission of Real Business Cycles. International Economic Review, 1988, 29, 493.	1.3	54
22	Demographics and aggregate household saving in Japan, China, and India. Journal of Macroeconomics, 2017, 51, 175-191.	1.3	50
23	Testing Volatility Restrictions on Intertemporal Marginal Rates of Substitution Implied by Euler Equations and Asset Returns. Journal of Finance, 1994, 49, 123-152.	5.1	46
24	Endogenous discounting, the world saving glut and the U.S. current account. Journal of International Economics, 2008, 75, 30-53.	3.0	46
25	Measures of global uncertainty and carry-trade excess returns. Journal of International Money and Finance, 2018, 88, 212-227.	2.5	44
26	Nominal Exchange Rates and Monetary Fundamentals: Evidence from a Small Post-Bretton Woods Panel. SSRN Electronic Journal, 1999, , .	0.4	41
27	Precautionary Saving of Chinese and U.S. Households. Journal of Money, Credit and Banking, 2017, 49, 635-661.	1.6	37
28	Global macro risks in currency excess returns. Journal of Empirical Finance, 2018, 45, 300-315.	1.8	31
29	IDENTIFYING EXCHANGE RATE COMMON FACTORS. International Economic Review, 2018, 59, 2193-2218.	1.3	29
30	Bias Reduction in Dynamic Panel Data Models by Common Recursive Mean Adjustment*. Oxford Bulletin of Economics and Statistics, 2010, 72, 567-599.	1.7	26
31	Third-country effects on the exchange rate. Journal of International Economics, 2015, 96, 227-243.	3.0	24
32	LINKAGES BETWEEN EXCHANGE RATE POLICY AND MACROECONOMIC PERFORMANCE. Pacific Economic Review, 2011, 16, 395-420.	1.4	23
33	Some Evidence in Favor of a Monetary Rational Expectations Exchange Rate Model with Imperfect Capital Substitutability. International Economic Review, 1992, 33, 223.	1.3	18
34	Alternative Long-horizon Exchange-rate Predictors. International Journal of Finance and Economics, 1996, 1, 229-250.	3.5	18
35	The real exchange rate and real interest differentials: the role of nonlinearities. International Journal of Finance and Economics, 2005, 10, 323-335.	3.5	18
36	Official interventions and the forward premium anomaly. Journal of Empirical Finance, 2007, 14, 499-522.	1.8	16

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37	A multinomial logit approach to exchange rate policy classification with an application to growth. Journal of International Money and Finance, 2010, 29, 1438-1462.	2.5	15
38	Exchange Rates as Exchange Rate Common Factors. SSRN Electronic Journal, 0, , .	0.4	10
39	International debt and world business fluctuations. Journal of International Money and Finance, 1987, 6, 153-165.	2.5	9
40	Understanding spot and forward exchange rate regressions. Journal of Applied Econometrics, 1997, 12, 715-734.	2.3	9
41	Whereâ€™s the Risk? The Forward Premium Bias, the Carry-Trade Premium, and Risk-Reversals in General Equilibrium. Journal of International Money and Finance, 2019, 95, 297-316.	2.5	7
42	Demographics and Monetary Policy Shocks. Journal of Money, Credit and Banking, 2021, 53, 1229-1266.	1.6	7
43	Asymptotic Power Advantages of Long-Horizon Regression Tests. SSRN Electronic Journal, 0, , .	0.4	4
44	Frequency Domain Tests for Residual Serial Correlation in Cointegration Regressions. Oxford Bulletin of Economics and Statistics, 1997, 59, 549-567.	1.7	2
45	Chapter 1 Business Cycles, Consumption, and Risk Sharing: How Different Is China?. Frontiers of Economics and Globalization, 2011, , 3-22.	0.3	2
46	Special issue on advances in international money, macro and finance. International Journal of Finance and Economics, 2006, 11, 175-175.	3.5	0
47	Exchange Rate Dynamics. , 2018, , 4128-4133.		0