

Nelson C Mark

List of Publications by Year in descending order

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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	Demographics and Monetary Policy Shocks. <i>Journal of Money, Credit and Banking</i> , 2021, 53, 1229-1266.	1.6	7
2	Where's the Risk? The Forward Premium Bias, the Carry-Trade Premium, and Risk-Reversals in General Equilibrium. <i>Journal of International Money and Finance</i> , 2019, 95, 297-316.	2.5	7
3	Measures of global uncertainty and carry-trade excess returns. <i>Journal of International Money and Finance</i> , 2018, 88, 212-227.	2.5	44
4	IDENTIFYING EXCHANGE RATE COMMON FACTORS. <i>International Economic Review</i> , 2018, 59, 2193-2218.	1.3	29
5	Global macro risks in currency excess returns. <i>Journal of Empirical Finance</i> , 2018, 45, 300-315.	1.8	31
6	Exchange Rate Dynamics. , 2018, , 4128-4133.		0
7	Demographics and aggregate household saving in Japan, China, and India. <i>Journal of Macroeconomics</i> , 2017, 51, 175-191.	1.3	50
8	Precautionary Saving of Chinese and U.S. Households. <i>Journal of Money, Credit and Banking</i> , 2017, 49, 635-661.	1.6	37
9	Demographic Patterns and Household Saving in China. <i>American Economic Journal: Macroeconomics</i> , 2015, 7, 58-94.	2.7	84
10	Third-country effects on the exchange rate. <i>Journal of International Economics</i> , 2015, 96, 227-243.	3.0	24
11	Factor Model Forecasts of Exchange Rates. <i>Econometric Reviews</i> , 2015, 34, 32-55.	1.1	94
12	Chapter 1 Business Cycles, Consumption, and Risk Sharing: How Different Is China?. <i>Frontiers of Economics and Globalization</i> , 2011, , 3-22.	0.3	2
13	LINKAGES BETWEEN EXCHANGE RATE POLICY AND MACROECONOMIC PERFORMANCE. <i>Pacific Economic Review</i> , 2011, 16, 395-420.	1.4	23
14	Bias Reduction in Dynamic Panel Data Models by Common Recursive Mean Adjustment*. <i>Oxford Bulletin of Economics and Statistics</i> , 2010, 72, 567-599.	1.7	26
15	A multinomial logit approach to exchange rate policy classification with an application to growth. <i>Journal of International Money and Finance</i> , 2010, 29, 1438-1462.	2.5	15
16	Changing Monetary Policy Rules, Learning, and Real Exchange Rate Dynamics. <i>Journal of Money, Credit and Banking</i> , 2009, 41, 1047-1070.	1.6	106
17	Endogenous discounting, the world saving glut and the U.S. current account. <i>Journal of International Economics</i> , 2008, 75, 30-53.	3.0	46
18	Exchange Rate Models Are Not as Bad as You Think [with Comments and Discussion]. <i>NBER Macroeconomics Annual</i> , 2007, 22, 381-473.	3.8	175

#	ARTICLE	IF	CITATIONS
19	Official interventions and the forward premium anomaly. <i>Journal of Empirical Finance</i> , 2007, 14, 499-522.	1.8	16
20	Unbiased Estimation of the Half-Life to PPP Convergence in Panel Data. <i>Journal of Money, Credit and Banking</i> , 2006, 38, 921-938.	1.6	70
21	Special issue on advances in international money, macro and finance. <i>International Journal of Finance and Economics</i> , 2006, 11, 175-175.	3.5	0
22	Dynamic Seemingly Unrelated Cointegrating Regressions. <i>Review of Economic Studies</i> , 2005, 72, 797-820.	5.4	159
23	The real exchange rate and real interest differentials: the role of nonlinearities. <i>International Journal of Finance and Economics</i> , 2005, 10, 323-335.	3.5	18
24	Cointegration Vector Estimation by Panel DOLS and Long-run Money Demand*. <i>Oxford Bulletin of Economics and Statistics</i> , 2003, 65, 655-680.	1.7	495
25	Price Index Convergence Among United States Cities*. <i>International Economic Review</i> , 2002, 43, 1081-1099.	1.3	214
26	Nominal exchange rates and monetary fundamentals. <i>Journal of International Economics</i> , 2001, 53, 29-52.	3.0	331
27	Asset Pricing with Distorted Beliefs: Are Equity Returns Too Good to Be True?. <i>American Economic Review</i> , 2000, 90, 787-805.	8.5	288
28	Nominal Exchange Rates and Monetary Fundamentals: Evidence from a Small Post-Bretton Woods Panel. <i>SSRN Electronic Journal</i> , 1999, , .	0.4	41
29	Rethinking Deviations From Uncovered Interest Parity: the Role of Covariance Risk and Noise. <i>Economic Journal</i> , 1998, 108, 1686-1706.	3.6	127
30	Real exchange-rate prediction over long horizons. <i>Journal of International Economics</i> , 1997, 43, 29-60.	3.0	86
31	Frequency Domain Tests for Residual Serial Correlation in Cointegration Regressions. <i>Oxford Bulletin of Economics and Statistics</i> , 1997, 59, 549-567.	1.7	2
32	Understanding spot and forward exchange rate regressions. <i>Journal of Applied Econometrics</i> , 1997, 12, 715-734.	2.3	108
33	Understanding spot and forward exchange rate regressions. <i>Journal of Applied Econometrics</i> , 1997, 12, 715-734.	2.3	9
34	Alternative Long-horizon Exchange-rate Predictors. <i>International Journal of Finance and Economics</i> , 1996, 1, 229-250.	3.5	18
35	The Economic Content of Indicators of Developing Country Creditworthiness. <i>Staff Papers - International Monetary Fund International Monetary Fund</i> , 1996, 43, 688.	1.8	112
36	Testing Volatility Restrictions on Intertemporal Marginal Rates of Substitution Implied by Euler Equations and Asset Returns. <i>Journal of Finance</i> , 1994, 49, 123-152.	5.1	46

#	ARTICLE	IF	CITATIONS
37	The equity premium and the risk-free rate. <i>Journal of Monetary Economics</i> , 1993, 31, 21-45.	3.4	206
38	Some Evidence in Favor of a Monetary Rational Expectations Exchange Rate Model with Imperfect Capital Substitutability. <i>International Economic Review</i> , 1992, 33, 223.	1.3	18
39	Testing the CAPM with Time-varying Risks and Returns. <i>Journal of Finance</i> , 1991, 46, 1485-1505.	5.1	80
40	Real and nominal exchange rates in the long run: An empirical investigation. <i>Journal of International Economics</i> , 1990, 28, 115-136.	3.0	344
41	Time-varying betas and risk premia in the pricing of forward foreign exchange contracts. <i>Journal of Financial Economics</i> , 1988, 22, 335-354.	9.0	116
42	The International Transmission of Real Business Cycles. <i>International Economic Review</i> , 1988, 29, 493.	1.3	54
43	International debt and world business fluctuations. <i>Journal of International Money and Finance</i> , 1987, 6, 153-165.	2.5	9
44	On time varying risk premia in the foreign exchange market: An econometric analysis. <i>Journal of Monetary Economics</i> , 1985, 16, 3-18.	3.4	150
45	Some evidence on the international inequality of real interest rates. <i>Journal of International Money and Finance</i> , 1985, 4, 189-208.	2.5	113
46	Exchange Rates as Exchange Rate Common Factors. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
47	Asymptotic Power Advantages of Long-Horizon Regression Tests. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4