A Craig Burnside

List of Publications by Year
in descending order

38 papers	6,713 citations	257450 24 h-index	395702 33 g-index
53 all docs	53 docs citations	53 times ranked	2180 citing authors

#	Article	IF	Citations
1	On the Asset Market View of Exchange Rates. Review of Financial Studies, 2020, 33, 239-260.	6.8	12
2	Currency Crises Models. , 2018, , 2551-2554.		0
3	Understanding Booms and Busts in Housing Markets. Journal of Political Economy, 2016, 124, 1088-1147.	4.5	245
4	Identification and Inference in Linear Stochastic Discount Factor Models with Excess Returns. Journal of Financial Econometrics, 2016, 14, 295-330.	1.5	58
5	currency crises models. , 2016, , 79-83.		5
6	New Zealand's risk premium. New Zealand Economic Papers, 2013, 47, 27-52.	0.8	2
7	Do Peso Problems Explain the Returns to the Carry Trade?. Review of Financial Studies, 2011, 24, 853-891.	6.8	441
8	The Cross Section of Foreign Currency Risk Premia and Consumption Growth Risk: Comment. American Economic Review, 2011, 101, 3456-3476.	8.5	203
9	Investor Overconfidence and the Forward Premium Puzzle. Review of Economic Studies, 2011, 78, 523-558.	5.4	95
10	Carry Trade and Momentum in Currency Markets. Annual Review of Financial Economics, 2011, 3, 511-535.	4.7	178
11	Investor Overconfidence and the Forward Premium Puzzle. SSRN Electronic Journal, 2010, , .	0.4	5
12	Understanding the Forward Premium Puzzle: A Microstructure Approach. American Economic Journal: Macroeconomics, 2009, 1, 127-154.	2.7	67
13	Carry Trade: The Gains of Diversification. Journal of the European Economic Association, 2008, 6, 581-588.	3.5	67
14	Currency Crises Models. , 2008, , 1-5.		5
15	The Returns to Currency Speculation in Emerging Markets. American Economic Review, 2007, 97, 333-338.	8.5	141
16	The Cross-Section of Foreign Currency Risk Premia and Consumption Growth Risk: A Comment. SSRN Electronic Journal, 2007, , .	0.4	26
17	Government finance in the wake of currency crises. Journal of Monetary Economics, 2006, 53, 401-440.	3.4	37
18	Hiccups for HIPCs? Implications of Debt Relief for Fiscal Sustainability and Monetary Policy. The BE Journal of Macroeconomics, 2005, 5, .	0.6	2

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19	Aid, Policies, and Growth: Reply. American Economic Review, 2004, 94, 781-784.	8.5	142
20	Government guarantees and self-fulfilling speculative attacks. Journal of Economic Theory, 2004, 119, 31-63.	1.1	94
21	Fiscal shocks and their consequences. Journal of Economic Theory, 2004, 115, 89-117.	1.1	344
22	Currency crises and contingent liabilities. Journal of International Economics, 2004, 62, 25-52.	3.0	10
23	Government Finance in the Wake of Currency Crises. SSRN Electronic Journal, 2003, , .	0.4	2
24	On Contingent Liabilities and the Likelihood of Fiscal Crises. Comparative Economic Studies, 2002, 44, 1-14.	1.1	10
25	Hedging and financial fragility in fixed exchange rate regimes. European Economic Review, 2001, 45, 1151-1193.	2.3	193
26	Prospective Deficits and the Asian Currency Crisis. Journal of Political Economy, 2001, 109, 1155-1197.	4.5	263
27	Aid, Policies, and Growth. American Economic Review, 2000, 90, 847-868.	8.5	2,467
28	Detrending and business cycle facts: A comment. Journal of Monetary Economics, 1998, 41, 513-532.	3.4	88
29	Solving asset pricing models with Gaussian shocks. Journal of Economic Dynamics and Control, 1998, 22, 329-340.	1.6	92
30	Sectoral Solow residuals. European Economic Review, 1996, 40, 861-869.	2.3	81
31	Production function regressions, returns to scale, and externalities. Journal of Monetary Economics, 1996, 37, 177-201.	3.4	175
32	Small-Sample Properties of GMM-Based Wald Tests. Journal of Business and Economic Statistics, 1996, 14, 294-308.	2.9	62
33	Capital Utilization and Returns to Scale. NBER Macroeconomics Annual, 1995, 10, 67-110.	3.8	141
34	Hansenâ€“Jagannathan Bounds as Classical Tests of Asset-Pricing Models. Journal of Business and Economic Statistics, 1994, 12, 57-79.	2.9	54
35	Labor Hoarding and the Business Cycle. Journal of Political Economy, 1993, 101, 245-273.	4.5	349
36	Consistency of a Method of Moments Estimator Based on Numerical Solutions to Asset Pricing Models. Econometric Theory, 1993, 9, 602-632.	0.7	16

#	Article	IF	Citations
37	Empirical Asset Pricing and Statistical Power in the Presence of Weak Risk Factors. SSRN Electronic Journal, 0, , .	0.4	0
38	Foreign Exchange Order Flow as a Risk Factor. SSRN Electronic Journal, 0, , .	0.4	0