

Frank Schorfheide

List of Publications by Year in descending order

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Version: 2024-02-01

80
papers

6,837
citations

159585

30
h-index

128289

60
g-index

94
all docs

94
docs citations

94
times ranked

1762
citing authors

#	ARTICLE	IF	CITATIONS
1	SVARs with occasionally-binding constraints. <i>Journal of Econometrics</i> , 2022, 231, 477-499.	6.5	7
2	Panel forecasts of country-level Covid-19 infections. <i>Journal of Econometrics</i> , 2021, 220, 2-22.	6.5	37
3	Online estimation of DSGE models. <i>Econometrics Journal</i> , 2021, 24, C33-C58.	2.3	7
4	Piecewise-linear approximations and filtering for DSGE models with occasionally-binding constraints. <i>Review of Economic Dynamics</i> , 2021, 41, 96-120.	1.5	18
5	Forecasting With Dynamic Panel Data Models. <i>Econometrica</i> , 2020, 88, 171-201.	4.2	31
6	Tempered particle filtering. <i>Journal of Econometrics</i> , 2019, 210, 26-44.	6.5	24
7	Identifying Long-Run Risks: A Bayesian Mixed-Frequency Approach. <i>Econometrica</i> , 2018, 86, 617-654.	4.2	154
8	Macroeconomic Dynamics Near the ZLB: A Tale of Two Countries. <i>Review of Economic Studies</i> , 2018, 85, 87-118.	5.4	117
9	On the Comparison of Interval Forecasts. <i>Journal of Time Series Analysis</i> , 2018, 39, 953-965.	1.2	28
10	Inference for VARs identified with sign restrictions. <i>Quantitative Economics</i> , 2018, 9, 1087-1121.	1.4	40
11	Bayesian Methods in Macroeconometrics. , 2018, , 800-805.		0
12	Real-time forecast evaluation of DSGE models with stochastic volatility. <i>Journal of Econometrics</i> , 2017, 201, 322-332.	6.5	40
13	Assessing DSGE model nonlinearities. <i>Journal of Economic Dynamics and Control</i> , 2017, 83, 34-54.	1.6	41
14	Real-Time Forecast Evaluation of DSGE Models with Stochastic Volatility. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
15	Improving $G > D > P <$ measurement: A measurement-error perspective. <i>Journal of Econometrics</i> , 2016, 191, 384-397.	6.5	53
16	To hold out or not to hold out. <i>Research in Economics</i> , 2016, 70, 332-345.	0.8	8
17	Shrinkage Estimation of High-Dimensional Factor Models with Structural Instabilities. <i>Review of Economic Studies</i> , 2016, 83, 1511-1543.	5.4	83
18	Dynamic prediction pools: An investigation of financial frictions and forecasting performance. <i>Journal of Econometrics</i> , 2016, 192, 391-405.	6.5	86

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19	Inflation in the Great Recession and New Keynesian Models. American Economic Journal: Macroeconomics, 2015, 7, 168-196.	2.7	169
20	Real-Time Forecasting With a Mixed-Frequency VAR. Journal of Business and Economic Statistics, 2015, 33, 366-380.	2.9	164
21	SEQUENTIAL MONTE CARLO SAMPLING FOR DSGE MODELS. Journal of Applied Econometrics, 2014, 29, 1073-1098.	2.3	86
22	DSGE Model-Based Forecasting. Handbook of Economic Forecasting, 2013, , 57-140.	3.4	102
23	A Markov-switching multifractal inter-trade duration model, with application to US equities. Journal of Econometrics, 2013, 177, 320-342.	6.5	33
24	LABOR-MARKET HETEROGENEITY, AGGREGATION, AND POLICY (IN)VARIANCE OF DSGE MODEL PARAMETERS. Journal of the European Economic Association, 2013, 11, 193-220.	3.5	33
25	Estimation and Evaluation of DSGE Models: Progress and Challenges. , 2013, , 184-230.		38
26	Assessing DSGE Model Nonlinearities. SSRN Electronic Journal, 2013, , .	0.4	0
27	Macroeconomic Dynamics Near the ZLB: A Tale of Two Equilibria. SSRN Electronic Journal, 2013, , .	0.4	10
28	Sequential Monte Carlo Sampling for DSGE Models. SSRN Electronic Journal, 2013, , .	0.4	0
29	On the Use of Holdout Samples for Model Selection. American Economic Review, 2012, 102, 477-481.	8.5	45
30	Bayesian and Frequentist Inference in Partially Identified Models. Econometrica, 2012, 80, 755-782.	4.2	92
31	Evaluating DSGE model forecasts of comovements. Journal of Econometrics, 2012, 171, 152-166.	6.5	45
32	Methods versus substance: Measuring the effects of technology shocks. Journal of Monetary Economics, 2012, 59, 826-846.	3.4	43
33	Sticky Prices versus Monetary Frictions: An Estimation of Policy Trade-offs. American Economic Journal: Macroeconomics, 2011, 3, 60-90.	2.7	48
34	DSGE model-based forecasting of non-modelled variables. International Journal of Forecasting, 2010, 26, 348-373.	6.5	29
35	Bayesian methods in macroeconometrics. , 2010, , 28-34.		3
36	Monetary Policy Analysis with Potentially Misspecified Models. American Economic Review, 2009, 99, 1415-1450.	8.5	61

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37	Estimation with overidentifying inequality moment conditions. <i>Journal of Econometrics</i> , 2009, 153, 136-154.	6.5	41
38	Comment on: "Monetary policy under uncertainty in an estimated model with labor market frictions" by Luca Sala, Ulf Söderström, and Antonella Trigari. <i>Journal of Monetary Economics</i> , 2008, 55, 1007-1010.	3.4	1
39	Forming priors for DSGE models (and how it affects the assessment of nominal rigidities). <i>Journal of Monetary Economics</i> , 2008, 55, 1191-1208.	3.4	213
40	Inflation Dynamics in a Small Open-Economy Model under Inflation Targeting: Some Evidence from Chile. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	7
41	Bayesian Methods in Macroeconometrics. , 2008, , 1-6.		1
42	How Structural Are Structural Parameters? [with Comments and Discussion]. <i>NBER Macroeconomics Annual</i> , 2007, 22, 83-167.	3.8	71
43	On the Fit of New Keynesian Models. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 123-143.	2.9	365
44	Bayesian Analysis of DSGE Models"Rejoinder. <i>Econometric Reviews</i> , 2007, 26, 211-219.	1.1	37
45	Non-stationary Hours in a DSGE Model. <i>Journal of Money, Credit and Banking</i> , 2007, 39, 1357-1373.	1.6	70
46	Do central banks respond to exchange rate movements? A structural investigation. <i>Journal of Monetary Economics</i> , 2007, 54, 1069-1087.	3.4	363
47	Bayesian Analysis of DSGE Models. <i>Econometric Reviews</i> , 2007, 26, 113-172.	1.1	899
48	Testing for Indeterminacy: An Application to U.S. Monetary Policy: Reply. <i>American Economic Review</i> , 2007, 97, 530-533.	8.5	11
49	Forming Priors for DSGE Models (and How It Affects the Assessment of Nominal Rigidities). <i>SSRN Electronic Journal</i> , 2006, , .	0.4	10
50	Bayesian Analysis of DSGE Models. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	75
51	A Bayesian Look at New Open Economy Macroeconomics. <i>NBER Macroeconomics Annual</i> , 2005, 20, 313-366.	3.8	174
52	VAR forecasting under misspecification. <i>Journal of Econometrics</i> , 2005, 128, 99-136.	6.5	95
53	Learning and monetary policy shifts. <i>Review of Economic Dynamics</i> , 2005, 8, 392-419.	1.5	167
54	Policy Predictions if the Model Does Not Fit. <i>Journal of the European Economic Association</i> , 2005, 3, 434-443.	3.5	2

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55	Policy Predictions If the Model Doesn't Fit. SSRN Electronic Journal, 2004, , .	0.4	2
56	Priors from General Equilibrium Models for VARS*. International Economic Review, 2004, 45, 643-673.	1.3	399
57	Testing for Indeterminacy: An Application to U.S. Monetary Policy. American Economic Review, 2004, 94, 190-217.	8.5	759
58	Labor-supply shifts and economic fluctuations. Journal of Monetary Economics, 2003, 50, 1751-1768.	3.4	111
59	Computing sunspot equilibria in linear rational expectations models. Journal of Economic Dynamics and Control, 2003, 28, 273-285.	1.6	190
60	Learning and Monetary Policy Shifts. SSRN Electronic Journal, 2003, , .	0.4	25
61	Learning-by-Doing as a Propagation Mechanism. American Economic Review, 2002, 92, 1498-1520.	8.5	159
62	MINIMUM DISTANCE ESTIMATION OF NONSTATIONARY TIME SERIES MODELS. Econometric Theory, 2002, 18, 1385-1407.	0.7	13
63	Testing for Indeterminacy: An Application to U. S. Monetary Policy. SSRN Electronic Journal, 2002, , .	0.4	42
64	Learning-by-Doing as a Propagation Mechanism. SSRN Electronic Journal, 2001, , .	0.4	3
65	Loss function-based evaluation of DSGE models. Journal of Applied Econometrics, 2000, 15, 645-670.	2.3	432
66	Quantile spline models for global temperature change. Climatic Change, 1994, 28, 395-404.	3.6	61
67	Estimation and Evaluation of DSGE Models: Progress and Challenges. SSRN Electronic Journal, 0, , .	0.4	3
68	DSGE Model-Based Forecasting. SSRN Electronic Journal, 0, , .	0.4	26
69	Online Estimation of DSGE Models. SSRN Electronic Journal, 0, , .	0.4	0
70	Evaluating DSGE Model Forecasts of Comovements. SSRN Electronic Journal, 0, , .	0.4	4
71	Macroeconomic Dynamics Near the ZLB: A Tale of Two Countries. SSRN Electronic Journal, 0, , .	0.4	4
72	Priors from General Equilibrium Models for VARs. SSRN Electronic Journal, 0, , .	0.4	26

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73	Non-Stationary Hours in a DSGE Model. SSRN Electronic Journal, 0, , .	0.4	8
74	Boosting Your Instruments: Estimation with Overidentifying Inequality Moment Conditions. SSRN Electronic Journal, 0, , .	0.4	5
75	Monetary Policy Analysis with Potentially Misspecified Models. SSRN Electronic Journal, 0, , .	0.4	3
76	DSGE Model-Based Forecasting of Non-Modelled Variables. SSRN Electronic Journal, 0, , .	0.4	3
77	Sticky Prices versus Monetary Frictions: An Estimation of Policy Trade-Offs. SSRN Electronic Journal, 0, , .	0.4	2
78	Sequential Monte Carlo Sampling for DSGE Models. SSRN Electronic Journal, 0, , .	0.4	0
79	Evaluating DSGE Model Forecasts of Comovements. SSRN Electronic Journal, 0, , .	0.4	0
80	Real-Time Forecast Evaluation of DSGE Models with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	0