

VÃ-tor Castro

List of Publications by Year in descending order

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56
papers

1,174
citations

471509

17
h-index

454955

30
g-index

56
all docs

56
docs citations

56
times ranked

545
citing authors

#	ARTICLE	IF	CITATIONS
1	Macroeconomic determinants of the credit risk in the banking system: The case of the GIPSI. Economic Modelling, 2013, 31, 672-683.	3.8	207
2	Can central banks' monetary policy be described by a linear (augmented) Taylor rule or by a nonlinear rule?. Journal of Financial Stability, 2011, 7, 228-246.	5.2	119
3	The duration of economic expansions and recessions: More than duration dependence. Journal of Macroeconomics, 2010, 32, 347-365.	1.3	71
4	What determines the duration of a fiscal consolidation program?. Journal of International Money and Finance, 2013, 37, 113-134.	2.5	55
5	What determines the likelihood of structural reforms?. European Journal of Political Economy, 2015, 37, 129-145.	1.8	54
6	How does fiscal policy react to wealth composition and asset prices?. Journal of Macroeconomics, 2012, 34, 874-890.	1.3	46
7	Booms, Busts, and Normal Times in the Housing Market. Journal of Business and Economic Statistics, 2015, 33, 25-45.	2.9	39
8	Politically driven cycles in fiscal policy: In depth analysis of the functional components of government expenditures. European Journal of Political Economy, 2018, 55, 44-64.	1.8	39
9	The impact of the European Union fiscal rules on economic growth. Journal of Macroeconomics, 2011, 33, 313-326.	1.3	35
10	How the Maastricht criteria and the Stability and Growth Pact affected real convergence in the European Union. Journal of Policy Modeling, 2005, 27, 385-399.	3.1	34
11	How do central banks react to wealth composition and asset prices?. Economic Modelling, 2012, 29, 641-653.	3.8	31
12	A new comprehensive database of financial crises: Identification, frequency, and duration. Economic Modelling, 2022, 108, 105770.	3.8	31
13	Global factors, uncertainty, weather conditions and energy prices: On the drivers of the duration of commodity price cycle phases. Energy Economics, 2020, 90, 104862.	12.1	26
14	Political and Institutional Determinants of Credit Booms. Oxford Bulletin of Economics and Statistics, 2019, 81, 1144-1178.	1.7	24
15	Fiscal adjustments, labour market flexibility and unemployment. Economics Letters, 2014, 124, 231-235.	1.9	22
16	ECONOMIC ACTIVITY, CREDIT MARKET CONDITIONS, AND THE HOUSING MARKET. Macroeconomic Dynamics, 2018, 22, 1769-1789.	0.7	22
17	The Housing Cycle: What Role for Mortgage Market Development and Housing Finance?. Journal of Real Estate Finance and Economics, 2020, 61, 607-670.	1.5	22
18	The duration of business cycle expansions and contractions: are there change-points in duration dependence?. Empirical Economics, 2013, 44, 511-544.	3.0	21

#	ARTICLE	IF	CITATIONS
19	Political environment and financial crises. <i>International Journal of Finance and Economics</i> , 2022, 27, 417-438.	3.5	20
20	Are there political cycles hidden inside government expenditures?. <i>Applied Economics Letters</i> , 2016, 23, 34-37.	1.8	19
21	Spillovers from the oil sector to the housing market cycle. <i>Energy Economics</i> , 2017, 61, 209-220.	12.1	18
22	The impact of fiscal consolidations on the functional components of government expenditures. <i>Economic Modelling</i> , 2017, 60, 138-150.	3.8	17
23	Shades of red and blue: government ideology and sustainable development. <i>Public Choice</i> , 2018, 175, 303-323.	1.7	16
24	The Legacy and the Tyranny of Time: Exit and Re-Entry of Sovereigns to International Capital Markets. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 1969-1994.	1.6	16
25	Political business cycles and inflation stabilization. <i>Economics Letters</i> , 2004, 83, 1-6.	1.9	13
26	Is there duration dependence in Portuguese local governments' tenure?. <i>European Journal of Political Economy</i> , 2013, 31, 26-39.	1.8	12
27	Is fiscal fatigue a threat to consolidation programmes?. <i>Environment and Planning C: Urban Analytics and City Science</i> , 2015, 33, 765-779.	1.5	12
28	Government ideology and economic freedom. <i>Journal of Comparative Economics</i> , 2021, 49, 73-91.	2.2	12
29	Fiscal consolidation and financial reforms. <i>Applied Economics</i> , 2015, 47, 3740-3755.	2.2	9
30	A competing risks tale on successful and unsuccessful fiscal consolidations. <i>Journal of International Financial Markets, Institutions and Money</i> , 2019, 63, 101148.	4.2	9
31	Running for office again: evidence from Portuguese municipal elections. <i>Public Choice</i> , 2013, 156, 677-702.	1.7	8
32	Do debt crises boost financial reforms?. <i>Applied Economics Letters</i> , 2015, 22, 356-360.	1.8	8
33	Budgets, expenditure composition and political manipulation. <i>International Review of Applied Economics</i> , 2019, 33, 172-187.	2.2	8
34	Pure, White and Deadly – Expensive: A Bitter Sweetness in Health Care Expenditure. <i>Health Economics (United Kingdom)</i> , 2017, 26, 1644-1666.	1.7	7
35	Income inequality, fiscal stimuli and political (in)stability. <i>International Tax and Public Finance</i> , 2017, 24, 484-511.	1.0	7
36	The Electoral Dynamics of Human Development. <i>Journal of Development Studies</i> , 2018, 54, 191-211.	2.1	6

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37	Unconventional monetary policy reaction functions: evidence from the US. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.3	6
38	On the duration of sovereign ratings cycle phases. <i>Journal of Economic Behavior and Organization</i> , 2021, 182, 512-526.	2.0	6
39	Financial Crises and Human Development. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
40	FINANCIAL MARKETS' SHUTDOWN AND REACCESS. <i>Economic Inquiry</i> , 2018, 56, 562-571.	1.8	5
41	The Impact of Fiscal Consolidation on Human Development. <i>Journal of International Development</i> , 2018, 30, 399-429.	1.8	5
42	How does monetary policy respond to the dynamics of the shadow banking sector?. <i>International Journal of Finance and Economics</i> , 2020, 25, 228-247.	3.5	5
43	Systemic financial crises and the housing market cycle. <i>Applied Economics Letters</i> , 2018, 25, 724-729.	1.8	4
44	Functional components of public expenditure, fiscal consolidations, and economic activity. <i>Economics and Politics</i> , 2018, 30, 124-150.	1.1	3
45	Riding the Wave of Credit: Are Longer Expansions Really a Bad Omen?. <i>Open Economies Review</i> , 2020, 31, 729-751.	1.6	3
46	What drives the duration of credit booms?. <i>International Journal of Finance and Economics</i> , 2021, 26, 1531-1549.	3.5	3
47	Duration Dependence and Change-Points in the Likelihood of Credit Booms Ending. <i>Policy Research Working Papers</i> , 2013, , .	1.4	3
48	Financial stress and sovereign debt composition. <i>Applied Economics Letters</i> , 2016, 23, 678-683.	1.8	2
49	The relationship between excessive lending, risk premium and risk-taking : Evidence from European banks. <i>International Journal of Finance and Economics</i> , 0, , .	3.5	2
50	Economic liberalization, political regimes and ideology. <i>Kyklos</i> , 2021, 74, 463-487.	1.4	2
51	The Portuguese business cycle: chronology and duration dependence. <i>Empirical Economics</i> , 2015, 49, 325-342.	3.0	1
52	The collapse of credit booms: a competing risks analysis. <i>Journal of Economic Studies</i> , 2020, 47, 1437-1465.	1.9	1
53	Why are credit booms sometimes sweet and sometimes sour?. <i>International Journal of Finance and Economics</i> , 2021, 26, 3054-3074.	3.5	1
54	Interest rate gaps in an uncertain global context: why are low (high) for long?. <i>Empirical Economics</i> , 0, , .	3.0	1

#	ARTICLE	IF	CITATIONS
55	The Benevolence of Time, Sound Macroeconomic Environment and Governance Quality on the Duration of Sovereign Ratings Phases. SSRN Electronic Journal, 2019, , .	0.4	0
56	Political Environment and Financial Crises. SSRN Electronic Journal, 0, , .	0.4	0