

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	Political environment and financial crises. <i>International Journal of Finance and Economics</i> , 2022, 27, 417-438.	3.5	20
2	A new comprehensive database of financial crises: Identification, frequency, and duration. <i>Economic Modelling</i> , 2022, 108, 105770.	3.8	31
3	On the duration of sovereign ratings cycle phases. <i>Journal of Economic Behavior and Organization</i> , 2021, 182, 512-526.	2.0	6
4	Government ideology and economic freedom. <i>Journal of Comparative Economics</i> , 2021, 49, 73-91.	2.2	12
5	What drives the duration of credit booms?. <i>International Journal of Finance and Economics</i> , 2021, 26, 1531-1549.	3.5	3
6	Why are credit booms sometimes sweet and sometimes sour?. <i>International Journal of Finance and Economics</i> , 2021, 26, 3054-3074.	3.5	1
7	Economic liberalization, political regimes and ideology. <i>Kyklos</i> , 2021, 74, 463-487.	1.4	2
8	Unconventional monetary policy reaction functions: evidence from the US. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.3	6
9	The Housing Cycle: What Role for Mortgage Market Development and Housing Finance?. <i>Journal of Real Estate Finance and Economics</i> , 2020, 61, 607-670.	1.5	22
10	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
11	Riding the Wave of Credit: Are Longer Expansions Really a Bad Omen?. <i>Open Economies Review</i> , 2020, 31, 729-751.	1.6	3
12	The collapse of credit booms: a competing risks analysis. <i>Journal of Economic Studies</i> , 2020, 47, 1437-1465.	1.9	1
13	Global factors, uncertainty, weather conditions and energy prices: On the drivers of the duration of commodity price cycle phases. <i>Energy Economics</i> , 2020, 90, 104862.	12.1	26
14	The Benevolence of Time, Sound Macroeconomic Environment and Governance Quality on the Duration of Sovereign Ratings Phases. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0
15	Political and Institutional Determinants of Credit Booms. <i>Oxford Bulletin of Economics and Statistics</i> , 2019, 81, 1144-1178.	1.7	24
16	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
17	Budgets, expenditure composition and political manipulation. <i>International Review of Applied Economics</i> , 2019, 33, 172-187.	2.2	8
18	FINANCIAL MARKETS' SHUTDOWN AND REACCESS. <i>Economic Inquiry</i> , 2018, 56, 562-571.	1.8	5

#	ARTICLE	IF	CITATIONS
19	Shades of red and blue: government ideology and sustainable development. <i>Public Choice</i> , 2018, 175, 303-323.	1.7	16
20	The Electoral Dynamics of Human Development. <i>Journal of Development Studies</i> , 2018, 54, 191-211.	2.1	6
21	ECONOMIC ACTIVITY, CREDIT MARKET CONDITIONS, AND THE HOUSING MARKET. <i>Macroeconomic Dynamics</i> , 2018, 22, 1769-1789.	0.7	22
22	The Impact of Fiscal Consolidation on Human Development. <i>Journal of International Development</i> , 2018, 30, 399-429.	1.8	5
23	Functional components of public expenditure, fiscal consolidations, and economic activity. <i>Economics and Politics</i> , 2018, 30, 124-150.	1.1	3
24	Politically driven cycles in fiscal policy: In depth analysis of the functional components of government expenditures. <i>European Journal of Political Economy</i> , 2018, 55, 44-64.	1.8	39
25	Systemic financial crises and the housing market cycle. <i>Applied Economics Letters</i> , 2018, 25, 724-729.	1.8	4
26	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
27	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
28	Spillovers from the oil sector to the housing market cycle. <i>Energy Economics</i> , 2017, 61, 209-220.	12.1	18
29	Income inequality, fiscal stimuli and political (in)stability. <i>International Tax and Public Finance</i> , 2017, 24, 484-511.	1.0	7
30	The impact of fiscal consolidations on the functional components of government expenditures. <i>Economic Modelling</i> , 2017, 60, 138-150.	3.8	17
31	Financial stress and sovereign debt composition. <i>Applied Economics Letters</i> , 2016, 23, 678-683.	1.8	2
32	Are there political cycles hidden inside government expenditures?. <i>Applied Economics Letters</i> , 2016, 23, 34-37.	1.8	19
33	Do debt crises boost financial reforms?. <i>Applied Economics Letters</i> , 2015, 22, 356-360.	1.8	8
34	Fiscal consolidation and financial reforms. <i>Applied Economics</i> , 2015, 47, 3740-3755.	2.2	9
35	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
36	The Portuguese business cycle: chronology and duration dependence. <i>Empirical Economics</i> , 2015, 49, 325-342.	3.0	1

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37	Booms, Busts, and Normal Times in the Housing Market. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 25-45.	2.9	39
38	What determines the likelihood of structural reforms?. <i>European Journal of Political Economy</i> , 2015, 37, 129-145.	1.8	54
39	Fiscal adjustments, labour market flexibility and unemployment. <i>Economics Letters</i> , 2014, 124, 231-235.	1.9	22
40	The duration of business cycle expansions and contractions: are there change-points in duration dependence?. <i>Empirical Economics</i> , 2013, 44, 511-544.	3.0	21
41	Running for office again: evidence from Portuguese municipal elections. <i>Public Choice</i> , 2013, 156, 677-702.	1.7	8
42	Macroeconomic determinants of the credit risk in the banking system: The case of the GIPSI. <i>Economic Modelling</i> , 2013, 31, 672-683.	3.8	207
43	Is there duration dependence in Portuguese local governments' tenure?. <i>European Journal of Political Economy</i> , 2013, 31, 26-39.	1.8	12
44	What determines the duration of a fiscal consolidation program?. <i>Journal of International Money and Finance</i> , 2013, 37, 113-134.	2.5	55
45	Duration Dependence and Change-Points in the Likelihood of Credit Booms Ending. <i>Policy Research Working Papers</i> , 2013, , .	1.4	3
46	How do central banks react to wealth composition and asset prices?. <i>Economic Modelling</i> , 2012, 29, 641-653.	3.8	31
47	How does fiscal policy react to wealth composition and asset prices?. <i>Journal of Macroeconomics</i> , 2012, 34, 874-890.	1.3	46
48	Can central banks' monetary policy be described by a linear (augmented) Taylor rule or by a nonlinear rule?. <i>Journal of Financial Stability</i> , 2011, 7, 228-246.	5.2	119
49	The impact of the European Union fiscal rules on economic growth. <i>Journal of Macroeconomics</i> , 2011, 33, 313-326.	1.3	35
50	The duration of economic expansions and recessions: More than duration dependence. <i>Journal of Macroeconomics</i> , 2010, 32, 347-365.	1.3	71
51	How the Maastricht criteria and the Stability and Growth Pact affected real convergence in the European Union. <i>Journal of Policy Modeling</i> , 2005, 27, 385-399.	3.1	34
52	Political business cycles and inflation stabilization. <i>Economics Letters</i> , 2004, 83, 1-6.	1.9	13
53	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
54	Financial Crises and Human Development. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6

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55	Political Environment and Financial Crises. SSRN Electronic Journal, 0, , .	0.4	0
56	Interest rate gaps in an uncertain global context: why "too low" (high) for "too long"? Empirical Economics, 0, , .	3.0	1