

Ricardo M Sousa

List of Publications by Year in descending order

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114
papers

2,968
citations

218677

26
h-index

223800

46
g-index

115
all docs

115
docs citations

115
times ranked

1429
citing authors

#	ARTICLE	IF	CITATIONS
1	What uncertainty does to euro area sovereign bond markets: Flight to safety and flight to quality. <i>Journal of International Money and Finance</i> , 2022, 122, 102574.	2.5	12
2	The dual shocks of the COVID-19 and the oil price collapse: A spark or a setback for the circular economy?. <i>Energy Economics</i> , 2022, 109, 105913.	12.1	12
3	Do pandemic, trade policy and world uncertainties affect oil price returns?. <i>Resources Policy</i> , 2022, 77, 102705.	9.6	6
4	On the duration of sovereign ratings cycle phases. <i>Journal of Economic Behavior and Organization</i> , 2021, 182, 512-526.	2.0	6
5	Linking U.S. State-level housing market returns, and the consumption-(Dis)Aggregate wealth ratio. <i>International Review of Economics and Finance</i> , 2021, 71, 779-810.	4.5	3
6	What Can Fifty-Two Collateralizable Wealth Measures Tell Us About Future Housing Market Returns? Evidence from U.S. State-Level Data. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 81-107.	1.5	1
7	Inflation synchronization among the G7 and China: The important role of oil inflation. <i>Energy Economics</i> , 2021, 100, 105332.	12.1	32
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	U.S. equity and commodity futures markets: Hedging or financialization?. <i>Energy Economics</i> , 2020, 86, 104660.	12.1	37
11	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
12	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
13	Consumption, asset wealth, equity premium, term spread, and flight to quality. <i>European Financial Management</i> , 2020, 26, 778-807.	2.9	7
14	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
15	Asset Returns Under Model Uncertainty: Evidence from the Euro Area, the US and the UK. <i>Computational Economics</i> , 2019, 54, 139-176.	2.6	6
16	Can the Consumption-Wealth Ratio Predict Housing Returns? Evidence from OECD Countries. <i>Real Estate Economics</i> , 2019, 47, 935-976.	1.7	10
17	FINANCIAL MARKETS' SHUTDOWN AND REACCESS. <i>Economic Inquiry</i> , 2018, 56, 562-571.	1.8	5
18	ECONOMIC ACTIVITY, CREDIT MARKET CONDITIONS, AND THE HOUSING MARKET. <i>Macroeconomic Dynamics</i> , 2018, 22, 1769-1789.	0.7	22

#	ARTICLE	IF	CITATIONS
19	The Impact of Fiscal Consolidation on Human Development. <i>Journal of International Development</i> , 2018, 30, 399-429.	1.8	5
20	Wealth-to-Income Ratio and Stock Market Movements: Evidence from a Nonparametric Causality Test. <i>International Review of Finance</i> , 2018, 18, 495-506.	1.9	4
21	Systemic financial crises and the housing market cycle. <i>Applied Economics Letters</i> , 2018, 25, 724-729.	1.8	4
22	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
23	Do IMF fiscal forecasts add value?. <i>Journal of Forecasting</i> , 2018, 37, 650-665.	2.8	12
24	Assessing financial and housing wealth effects through the lens of a nonlinear framework. <i>Research in International Business and Finance</i> , 2017, 39, 840-850.	5.9	11
25	Do country-level financial structures explain bank-level CDS spreads?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017, 48, 135-145.	4.2	18
26	ON THE MACROECONOMIC AND WEALTH EFFECTS OF UNCONVENTIONAL MONETARY POLICY. <i>Macroeconomic Dynamics</i> , 2017, 21, 1189-1204.	0.7	25
27	Spillovers from the oil sector to the housing market cycle. <i>Energy Economics</i> , 2017, 61, 209-220.	12.1	18
28	Do cay and cayMS predict stock and housing returns? Evidence from a nonparametric causality test. <i>International Review of Economics and Finance</i> , 2017, 48, 269-279.	4.5	13
29	Predicting risk premium under changes in the conditional distribution of stock returns. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017, 50, 204-218.	4.2	6
30	The skill premium effect of technological change: New evidence from United States manufacturing. <i>International Labour Review</i> , 2017, 156, 113-131.	2.1	71
31	Prima por calificaci3n y cambio tecnol3gico. Nueva evidencia sobre las manufacturas estadounidenses. <i>International Labour Review</i> , 2017, 136, 115-134.	0.0	0
32	3volution technologique et prime 3 la comp3tence: un effet confirm3 par le cas de l'industrie manufacturi3re aux 3tats-Unis. <i>International Labour Review</i> , 2017, 156, 129-149.	0.0	0
33	An international forensic perspective of the determinants of bank CDS spreads. <i>Journal of Financial Stability</i> , 2017, 33, 60-70.	5.2	24
34	Income inequality, fiscal stimuli and political (in)stability. <i>International Tax and Public Finance</i> , 2017, 24, 484-511.	1.0	7
35	HOW DO FISCAL CONSOLIDATION AND FISCAL STIMULI IMPACT ON THE SYNCHRONIZATION OF BUSINESS CYCLES?. <i>Bulletin of Economic Research</i> , 2017, 69, 309-329.	1.1	4
36	Consumption, wealth, stock and housing returns: Evidence from emerging markets. <i>Research in International Business and Finance</i> , 2016, 36, 562-578.	5.9	22

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37	National fiscal consolidations and regional inequality in Europe. Cambridge Journal of Regions, Economy and Society, 2016, 9, 59-80.	3.0	23
38	Financial stress and sovereign debt composition. Applied Economics Letters, 2016, 23, 678-683.	1.8	2
39	Predicting asset returns in the BRICS: The role of macroeconomic and fundamental predictors. International Review of Economics and Finance, 2016, 41, 122-143.	4.5	28
40	Fiscal and monetary policies in the BRICS: A panel VAR approach. Economic Modelling, 2016, 58, 535-542.	3.8	75
41	Do debt crises boost financial reforms?. Applied Economics Letters, 2015, 22, 356-360.	1.8	8
42	An empirical analysis of energy cost pass-through to CO 2 emission prices. Energy Economics, 2015, 49, 149-156.	12.1	107
43	What is the impact of wealth shocks on asset allocation?. Quantitative Finance, 2015, 15, 493-508.	1.7	11
44	Linking wealth and labour income with stock returns and government bond yields. European Journal of Finance, 2015, 21, 806-825.	3.1	23
45	Fiscal consolidation and financial reforms. Applied Economics, 2015, 47, 3740-3755.	2.2	9
46	Is fiscal fatigue a threat to consolidation programmes?. Environment and Planning C: Urban Analytics and City Science, 2015, 33, 765-779.	1.5	12
47	US monetary policy and sectoral commodity prices. Journal of International Money and Finance, 2015, 57, 61-85.	2.5	87
48	Can re-regulation of the financial sector strike back public debt?. Economic Modelling, 2015, 51, 159-171.	3.8	6
49	Testing for asymmetric causality between U.S. equity returns and commodity futures returns. Finance Research Letters, 2015, 12, 38-47.	6.7	39
50	Booms, Busts, and Normal Times in the Housing Market. Journal of Business and Economic Statistics, 2015, 33, 25-45.	2.9	39
51	What determines the likelihood of structural reforms?. European Journal of Political Economy, 2015, 37, 129-145.	1.8	54
52	Nonlinear effects of asset prices on fiscal policy: Evidence from the UK, Italy and Spain. Economic Modelling, 2015, 44, 358-362.	3.8	8
53	Consumption growth, preference for smoothing, changes in expectations and risk premium. Quarterly Review of Economics and Finance, 2015, 56, 80-97.	2.7	8
54	How Does Fiscal Consolidation Impact on Income Inequality?. Review of Income and Wealth, 2014, 60, 702-726.	2.4	58

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55	The Determinants of the Volatility of Fiscal Policy Discretion. <i>Fiscal Studies</i> , 2014, 35, 91-115.	1.5	20
56	WEALTH, ASSET PORTFOLIO, MONEY DEMAND AND POLICY RULE. <i>Bulletin of Economic Research</i> , 2014, 66, 95-111.	1.1	23
57	Fiscal policy in the BRICs. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2014, 18, .	0.3	7
58	Energy prices and CO2 emission allowance prices: A quantile regression approach. <i>Energy Policy</i> , 2014, 70, 201-206.	8.8	141
59	The effects of monetary policy in a small open economy: the case of Portugal. <i>Applied Economics</i> , 2014, 46, 240-251.	2.2	9
60	Nonlinear monetary policy reaction functions in large emerging economies: the case of Brazil and China. <i>Applied Economics</i> , 2014, 46, 973-984.	2.2	38
61	What explain the short-term dynamics of the prices of CO2 emissions?. <i>Energy Economics</i> , 2014, 46, 122-135.	12.1	78
62	Windfall gains and labour supply: evidence from the European household panel. <i>IZA Journal of Labor Economics</i> , 2014, 3, 1.	0.7	22
63	Fiscal adjustments, labour market flexibility and unemployment. <i>Economics Letters</i> , 2014, 124, 231-235.	1.9	22
64	FISCAL POLICY AND ASSET PRICES. <i>Bulletin of Economic Research</i> , 2013, 65, 154-177.	1.1	50
65	Commodity Prices, Inflationary Pressures, and Monetary Policy: Evidence from BRICS Economies. <i>Open Economies Review</i> , 2013, 24, 677-694.	1.6	71
66	How best to measure discretionary fiscal policy? Assessing its impact on private spending. <i>Economic Modelling</i> , 2013, 34, 15-24.	3.8	27
67	Discretionary Government Consumption, Private Domestic Demand, and Crisis Episodes. <i>Open Economies Review</i> , 2013, 24, 79-100.	1.6	6
68	Money demand in the euro area, the US and the UK: Assessing the role of nonlinearity. <i>Economic Modelling</i> , 2013, 32, 507-515.	3.8	21
69	What determines the duration of a fiscal consolidation program?. <i>Journal of International Money and Finance</i> , 2013, 37, 113-134.	2.5	55
70	Modelling money demand: further evidence from an international comparison. <i>Applied Economics Letters</i> , 2013, 20, 1052-1055.	1.8	6
71	The real effects of financial stress in the Eurozone. <i>International Review of Financial Analysis</i> , 2013, 30, 1-17.	6.6	81
72	Structural breaks and nonlinearity in US and UK public debts. <i>Applied Economics Letters</i> , 2013, 20, 653-657.	1.8	8

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73	Using time-varying transition probabilities in Markov switching processes to adjust US fiscal policy for asset prices. <i>Economic Modelling</i> , 2013, 34, 25-36.	3.8	12
74	Political, Institutional, and Economic Factors Underlying Deficit Volatility. <i>Review of International Economics</i> , 2013, 21, 719-732.	1.3	13
75	REAL EFFECTS OF MONETARY POLICY IN LARGE EMERGING ECONOMIES. <i>Macroeconomic Dynamics</i> , 2012, 16, 190-212.	0.7	86
76	Wealth-to-income ratio, government bond yields and financial stress in the Euro Area. <i>Applied Economics Letters</i> , 2012, 19, 1085-1088.	1.8	11
77	Can the Wealth-to-Income Ratio be a Useful Predictor in Alternative Finance? Evidence from the Housing Risk Premium. <i>International Symposia in Economic Theory and Econometrics</i> , 2012, , 67-79.	0.3	3
78	Fiscal adjustments and income inequality: a first assessment. <i>Applied Economics Letters</i> , 2012, 19, 1627-1632.	1.8	18
79	Wealth-to-income ratio and stock returns: evidence from the Euro Area. <i>Applied Economics Letters</i> , 2012, 19, 619-622.	1.8	9
80	How do banking crises impact on income inequality?. <i>Applied Economics Letters</i> , 2012, 19, 1425-1429.	1.8	60
81	Financial reforms and income inequality. <i>Economics Letters</i> , 2012, 116, 583-587.	1.9	135
82	How do central banks react to wealth composition and asset prices?. <i>Economic Modelling</i> , 2012, 29, 641-653.	3.8	31
83	How does fiscal policy react to wealth composition and asset prices?. <i>Journal of Macroeconomics</i> , 2012, 34, 874-890.	1.3	46
84	The macroeconomic effects of fiscal policy. <i>Applied Economics</i> , 2012, 44, 4439-4454.	2.2	139
85	Time-varying expected returns: evidence from the United States and the United Kingdom. <i>Applied Economics Letters</i> , 2012, 19, 413-416.	1.8	0
86	Investment in emerging market economies. <i>Empirical Economics</i> , 2012, 43, 97-119.	3.0	13
87	Wealth effects in emerging market economies. <i>International Review of Economics and Finance</i> , 2012, 24, 155-166.	4.5	53
88	Building proxies that capture time-variation in expected returns using a VAR approach. <i>Applied Financial Economics</i> , 2011, 21, 147-163.	0.5	8
89	What are the effects of fiscal policy on asset markets?. <i>Economic Modelling</i> , 2011, 28, 1871-1890.	3.8	78
90	Assessing long-term fiscal developments: A new approach. <i>Journal of International Money and Finance</i> , 2011, 30, 130-146.	2.5	14

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91	Consumption, Wealth, Stock and Government Bond Returns: International Evidence. SSRN Electronic Journal, 2011, , .	0.4	2
92	Fiscal Policy Discretion, Private Spending, and Crisis Episodes. SSRN Electronic Journal, 2011, , .	0.4	25
93	Can Fiscal Policy Stimulus Boost Economic Recovery?. Revue Economique, 2011, Vol. 62, 1045-1066.	0.3	21
94	The Impact of Government Spending on the Private Sector: Crowding-out versus Crowding-in Effects. Kyklos, 2011, 64, 516-533.	1.4	28
95	CONSUMPTION, WEALTH, STOCK AND GOVERNMENT BOND RETURNS: INTERNATIONAL EVIDENCE*. Manchester School, 2011, 79, 1294-1232.	0.9	23
96	Fiscal regime shifts in Portugal. Portuguese Economic Journal, 2011, 10, 83-108.	1.0	12
97	The macroeconomic effects of fiscal policy in Portugal: a Bayesian SVAR analysis. Portuguese Economic Journal, 2011, 10, 61-82.	1.0	34
98	Fundamentals, Financial Factors, and the Dynamics of Investment in Emerging Markets. Emerging Markets Finance and Trade, 2011, 47, 88-105.	3.1	18
99	Chapter 1 Collateralizable Wealth, Asset Returns, and Systemic Risk: International Evidence. International Symposia in Economic Theory and Econometrics, 2010, , 1-27.	0.3	3
100	Assessing long-term fiscal developments: evidence from Portugal. Applied Economics Letters, 2010, 18, 1-5.	1.8	4
101	Housing wealth, financial wealth, money demand and policy rule: Evidence from the euro area. North American Journal of Economics and Finance, 2010, 21, 88-105.	3.5	91
102	Consumption, (dis)aggregate wealth, and asset returns. Journal of Empirical Finance, 2010, 17, 606-622.	1.8	76
103	Assessing Long-Term Fiscal Developments: A New Approach. SSRN Electronic Journal, 2009, , .	0.4	7
104	The Macroeconomic Effects of Fiscal Policy in Portugal: A Bayesian SVAR Analysis. SSRN Electronic Journal, 0, , .	0.4	13
105	Consumption, Wealth, Stock and Housing Returns: Evidence from Emerging Markets. SSRN Electronic Journal, 0, , .	0.4	3
106	How Does Fiscal Consolidation Impact on Income Inequality?. SSRN Electronic Journal, 0, , .	0.4	21
107	Wealth Shocks and Risk Aversion. SSRN Electronic Journal, 0, , .	0.4	2
108	Can Fiscal Policy Stimulus Boost Economic Recovery?. SSRN Electronic Journal, 0, , .	0.4	21

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109	Are Stock and Housing Returns Complements or Substitutes? Evidence from OECD Countries. SSRN Electronic Journal, 0, , .	0.4	4
110	Property of Stocks and Wealth Effects on Consumption. SSRN Electronic Journal, 0, , .	0.4	1
111	The Macroeconomic Effects of Fiscal Policy. SSRN Electronic Journal, 0, , .	0.4	17
112	Fiscal Policy, Housing and Stock Prices. SSRN Electronic Journal, 0, , .	0.4	6
113	International monetary policy and cryptocurrency markets: dynamic and spillover effects. European Journal of Finance, 0, , 1-21.	3.1	12
114	Interest rate gaps in an uncertain global context: why "low (high) for "long?. Empirical Economics, 0, , .	3.0	1