

# Oscar Jorda

## List of Publications by Year in descending order

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54  
papers

5,077  
citations

471509

17  
h-index

377865

34  
g-index

59  
all docs

59  
docs citations

59  
times ranked

1885  
citing authors

#	ARTICLE	IF	CITATIONS
1	Estimation and Inference of Impulse Responses by Local Projections. <i>American Economic Review</i> , 2005, 95, 161-182.	8.5	2,075
2	Financial Crises, Credit Booms, and External Imbalances: 140 Years of Lessons. <i>IMF Economic Review</i> , 2011, 59, 340-378.	3.5	459
3	The great mortgaging: housing finance, crises and business cycles. <i>Economic Policy</i> , 2016, 31, 107-152.	2.3	303
4	Macrofinancial History and the New Business Cycle Facts. <i>NBER Macroeconomics Annual</i> , 2017, 31, 213-263.	3.8	303
5	The Time for Austerity: Estimating the Average Treatment Effect of Fiscal Policy. <i>Economic Journal</i> , 2016, 126, 219-255.	3.6	268
6	Betting the house. <i>Journal of International Economics</i> , 2015, 96, S2-S18.	3.0	247
7	The Rate of Return on Everything, 1870â€“2015*. <i>Quarterly Journal of Economics</i> , 2019, 134, 1225-1298.	8.6	220
8	A Model of the Federal Funds Rate Target. <i>Journal of Political Economy</i> , 2002, 110, 1135-1167.	4.5	208
9	Evaluating the Classification of Economic Activity into Recessions and Expansions. <i>American Economic Journal: Macroeconomics</i> , 2011, 3, 246-277.	2.7	184
10	SOVEREIGNS VERSUS BANKS: CREDIT, CRISES, AND CONSEQUENCES. <i>Journal of the European Economic Association</i> , 2016, 14, 45-79.	3.5	105
11	Semiparametric Estimates of Monetary Policy Effects: String Theory Revisited. <i>Journal of Business and Economic Statistics</i> , 2018, 36, 371-387.	2.9	90
12	Simultaneous Confidence Regions for Impulse Responses. <i>Review of Economics and Statistics</i> , 2009, 91, 629-647.	4.3	78
13	Global Financial Cycles and Risk Premiums. <i>IMF Economic Review</i> , 2019, 67, 109-150.	3.5	60
14	Bank Capital Redux: Solvency, Liquidity, and Crisis. <i>Review of Economic Studies</i> , 2021, 88, 260-286.	5.4	49
15	Path forecast evaluation. <i>Journal of Applied Econometrics</i> , 2010, 25, 635-662.	2.3	47
16	Testing nonlinearity: Decision rules for selecting between logistic and exponential STAR models. <i>Spanish Economic Review</i> , 2001, 3, 193-209.	1.0	38
17	The response of term rates to monetary policy uncertainty. <i>Review of Economic Dynamics</i> , 2003, 6, 941-962.	1.5	26
18	The Announcement Effect: Evidence from Open Market Desk Data. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	24

#	ARTICLE	IF	CITATIONS
19	ESTIMATION AND INFERENCE BY THE METHOD OF PROJECTION MINIMUM DISTANCE: AN APPLICATION TO THE NEW KEYNESIAN HYBRID PHILLIPS CURVE*. International Economic Review, 2011, 52, 461-487.	1.3	18
20	Measuring Systematic Monetary Policy. , 2001, 83, .		17
21	A Model for the Federal Funds Rate Target. SSRN Electronic Journal, 0, , .	0.4	16
22	A chronology of turning points in economic activity: Spain, 1850â€“2011. SERIES, 2013, 4, 1-34.	1.4	14
23	Computing systemic risk using multiple behavioral and keystone networks: The emergence of a crisis in primate societies and banks. International Journal of Forecasting, 2014, 30, 797-806.	6.5	14
24	Time-scale transformations of discrete time processes. Journal of Time Series Analysis, 2004, 25, 873-894.	1.2	12
25	Measuring monetary policy interdependence. Journal of International Money and Finance, 2004, 23, 761-783.	2.5	12
26	Assessing the historical role of credit: Business cycles, financial crises and the legacy of Charles S. Peirce. International Journal of Forecasting, 2014, 30, 729-740.	6.5	11
27	The Transmission of Monetary Policy via Announcement Effects. SSRN Electronic Journal, 1999, , .	0.4	10
28	Empirical simultaneous prediction regions for path-forecasts. International Journal of Forecasting, 2013, 29, 456-468.	6.5	10
29	Random-Time Aggregation in Partial Adjustment Models. Journal of Business and Economic Statistics, 1999, 17, 382.	2.9	9
30	Random-Time Aggregation in Partial Adjustment Models. Journal of Business and Economic Statistics, 1999, 17, 382-395.	2.9	7
31	MODELING HIGH-FREQUENCY FOREIGN EXCHANGE DATA DYNAMICS. Macroeconomic Dynamics, 2003, 7, .	0.7	6
32	Path Forecast Evaluation. SSRN Electronic Journal, 0, , .	0.4	6
33	The Time for Austerity: Estimating the Average Treatment Effect of Fiscal Policy. , 0, , 01-37.		6
34	Estimation and Inference by the Method of Projection Minimum Distance. SSRN Electronic Journal, 0, , .	0.4	5
35	Shocks and Adjustments. , 0, , 01-38.		5
36	Labor Markets in the Global Financial Crisis: The Good, the Bad and the Ugly. , 0, , 01-16.		4

#	ARTICLE	IF	CITATIONS
37	Measuring Systematic Monetary Policy. SSRN Electronic Journal, 2000, , .	0.4	3
38	The Classification of Economic Activity. SSRN Electronic Journal, 0, , .	0.4	3
39	Monetary Policy Coordination: A New Empirical Approach. SSRN Electronic Journal, 2001, , .	0.4	2
40	The Response of Term Rates to Monetary Policy Uncertainty. SSRN Electronic Journal, 2001, , .	0.4	2
41	Labour Markets in the Global Financial Crisis: The Good, the Bad and the Ugly. National Institute Economic Review, 2014, 228, R58-R64.	0.6	2
42	Measuring Monetary Policy Interdependence. World Scientific Studies in International Economics, 2017, , 387-415.	0.0	2
43	Semiparametric Estimates of Monetary Policy Effects: String Theory Revisited. , 0, , 01-47.		2
44	Projection Minimum Distance: An Estimator for Dynamic Macroeconomic Models. SSRN Electronic Journal, 0, , .	0.4	2
45	The Great Mortgaging: Housing Finance, Crises, and Business Cycles. , 0, , 01-48.		1
46	Inference for Impulse Responses. SSRN Electronic Journal, 0, , .	0.4	1
47	The Pavlovian Response of Term Rates to Fed Announcements. SSRN Electronic Journal, 0, , .	0.4	0
48	Model-Free Impulse Responses. SSRN Electronic Journal, 0, , .	0.4	0
49	Time Scale Transformations of Discrete Time Processes. SSRN Electronic Journal, 0, , .	0.4	0
50	Joint Inference and Counterfactual Experimentation for Impulse Response Functions By Local Projections. SSRN Electronic Journal, 0, , .	0.4	0
51	Assessing the Historical Role of Credit: Business Cycles, Financial Crises, and the Legacy of Charles S. Peirce. , 0, , 01-36.		0
52	Sovereigns versus Banks: Credit, Crises, and Consequences. , 0, , 01-44.		0
53	Leveraged bubbles. , 0, , 01-36.		0
54	Macrofinancial History and the New Business Cycle Facts. , 0, , 01-57.		0