Oscar Jorda

List of Publications by Year
in descending order

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	Bank Capital Redux: Solvency, Liquidity, and Crisis. Review of Economic Studies, 2021, 88, 260-286.	5.4	49
2	The Rate of Return on Everything, 1870â€"2015*. Quarterly Journal of Economics, 2019, 134, 1225-1298.	8.6	220
3	Global Financial Cycles and Risk Premiums. IMF Economic Review, 2019, 67, 109-150.	3.5	60
4	Semiparametric Estimates of Monetary Policy Effects: String Theory Revisited. Journal of Business and Economic Statistics, 2018, 36, 371-387.	2.9	90
5	Macrofinancial History and the New Business Cycle Facts. NBER Macroeconomics Annual, 2017, 31, 213-263.	3.8	303
6	Measuring Monetary Policy Interdependence. World Scientific Studies in International Economics, 2017, , 387-415.	0.0	2
7	SOVEREIGNS VERSUS BANKS: CREDIT, CRISES, AND CONSEQUENCES. Journal of the European Economic Association, 2016, 14, 45-79.	3.5	105
8	The Time for Austerity: Estimating the Average Treatment Effect of Fiscal Policy. Economic Journal, 2016, 126, 219-255.	3.6	268
9	The great mortgaging: housing finance, crises and business cycles. Economic Policy, 2016, 31, 107-152.	2.3	303
10	Betting the house. Journal of International Economics, 2015, 96, S2-S18.	3.0	247
11	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
12	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
13	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
14	Empirical simultaneous prediction regions for path-forecasts. International Journal of Forecasting, 2013, 29, 456-468.	6.5	10
15	A chronology of turning points in economic activity: Spain, 1850â€"2011. SERIEs, 2013, 4, 1-34.	1.4	14
16	Evaluating the Classification of Economic Activity into Recessions and Expansions. American Economic Journal: Macroeconomics, 2011, 3, 246-277.	2.7	184
17	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
18	Financial Crises, Credit Booms, and External Imbalances: 140 Years of Lessons. IMF Economic Review, 2011, 59, 340-378.	3.5	459

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19	Path forecast evaluation. Journal of Applied Econometrics, 2010, 25, 635-662.	2.3	47
20	Simultaneous Confidence Regions for Impulse Responses. Review of Economics and Statistics, 2009, 91, 629-647.	4.3	78
21	Estimation and Inference of Impulse Responses by Local Projections. American Economic Review, 2005, 95, 161-182.	8.5	2,075
22	Time-scale transformations of discrete time processes. Journal of Time Series Analysis, 2004, 25, 873-894.	1.2	12
23	Measuring monetary policy interdependence. Journal of International Money and Finance, 2004, 23, 761-783.	2.5	12
24	The response of term rates to monetary policy uncertainty. Review of Economic Dynamics, 2003, 6, 941-962.	1.5	26
25	MODELING HIGH-FREQUENCY FOREIGN EXCHANGE DATA DYNAMICS. Macroeconomic Dynamics, 2003, 7, .	0.7	6
26	A Model of the Federal Funds Rate Target. Journal of Political Economy, 2002, 110, 1135-1167.	4.5	208
27	Monetary Policy Coordination: A New Empirical Approach. SSRN Electronic Journal, 2001, , .	0.4	2
28	The Announcement Effect: Evidence from Open Market Desk Data. SSRN Electronic Journal, 2001, , .	0.4	24
29	The Response of Term Rates to Monetary Policy Uncertainty. SSRN Electronic Journal, 2001, , .	0.4	2
30	Testing nonlinearity: Decision rules for selecting between logistic and exponential STAR models. Spanish Economic Review, 2001, 3, 193-209.	1.0	38
31	Measuring Systematic Monetary Policy. , 2001, 83, .		17
32	Measuring Systematic Monetary Policy. SSRN Electronic Journal, 2000, , .	0.4	3
33	The Transmission of Monetary Policy via Announcement Effects. SSRN Electronic Journal, 1999, , .	0.4	10
34	Random-Time Aggregation in Partial Adjustment Models. Journal of Business and Economic Statistics, 1999, 17, 382-395.	2.9	7
35	Random-Time Aggregation in Partial Adjustment Models. Journal of Business and Economic Statistics, 1999, 17, 382.	2.9	9
36	Estimation and Inference by the Method of Projection Minimum Distance. SSRN Electronic Journal, 0, , .	0.4	5

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37	Path Forecast Evaluation. SSRN Electronic Journal, 0, , .	0.4	6
38	The Classification of Economic Activity. SSRN Electronic Journal, 0, , .	0.4	3
39	Semiparametric Estimates of Monetary Policy Effects: String Theory Revisited. , 0, , 01-47.		2
40	Shocks and Adjustments. , 0, , 01-38.		5
41	Labor Markets in the Global Financial Crisis: The Good, the Bad and the Ugly. , 0, , 01-16.		4
42	The Great Mortgaging: Housing Finance, Crises, and Business Cycles. , 0, , 01-48.		1
43	The Pavlovian Response of Term Rates to Fed Announcements. SSRN Electronic Journal, 0, , .	0.4	0
44	Model-Free Impulse Responses. SSRN Electronic Journal, 0, , .	0.4	0
45	Time Scale Transformations of Discrete Time Processes. SSRN Electronic Journal, 0, , .	0.4	0
46	Projection Minimum Distance: An Estimator for Dynamic Macroeconomic Models. SSRN Electronic Journal, 0, , .	0.4	2
47	Joint Inference and Counterfactual Experimentation for Impulse Response Functions By Local Projections. SSRN Electronic Journal, 0, , .	0.4	0
48	Inference for Impulse Responses. SSRN Electronic Journal, 0, , .	0.4	1
49	Assessing the Historical Role of Credit: Business Cycles, Financial Crises, and the Legacy of Charles S. Peirce. , 0, , 01-36.		0
50	The Time for Austerity: Estimating the Average Treatment Effect of Fiscal Policy. , 0, , 01-37.		6
51	Sovereigns versus Banks: Credit, Crises, and Consequences. , 0, , 01-44.		0
52	A Model for the Federal Funds Rate Target. SSRN Electronic Journal, 0, , .	0.4	16
53	Leveraged bubbles. , 0, , 01-36.		0
54	Macrofinancial History and the New Business Cycle Facts. , 0, , 01-57.		0