

David R Skeie

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7696612/publications.pdf>

Version: 2024-02-01

34
papers

1,055
citations

1163117

8
h-index

1199594

12
g-index

36
all docs

36
docs citations

36
times ranked

363
citing authors

#	ARTICLE	IF	CITATIONS
1	A model of liquidity hoarding and term premia in inter-bank markets. <i>Journal of Monetary Economics</i> , 2011, 58, 436-447.	3.4	194
2	Bank Liquidity, Interbank Markets, and Monetary Policy. <i>Review of Financial Studies</i> , 2011, 24, 2656-2692.	6.8	134
3	Precautionary Reserves and the Interbank Market. <i>Journal of Money, Credit and Banking</i> , 2011, 43, 311-348.	1.6	127
4	Repo Runs. <i>Review of Financial Studies</i> , 2014, 27, 957-989.	6.8	120
5	Banking with nominal deposits and inside money. <i>Journal of Financial Intermediation</i> , 2008, 17, 562-584.	2.5	58
6	Bank Liquidity, Interbank Markets, and Monetary Policy. <i>SSRN Electronic Journal</i> , 0, , .	0.4	41
7	Information Management in Banking Crises. <i>Review of Financial Studies</i> , 2015, 28, 2322-2363.	6.8	41
8	A Model of Liquidity Hoarding and Term Premia in Inter-Bank Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	35
9	A Comparison of Libor to Other Measures of Bank Borrowing Costs. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	33
10	Precautionary Reserves and the Interbank Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	32
11	The fragility of short-term secured funding markets. <i>Journal of Economic Theory</i> , 2014, 149, 15-42.	1.1	31
12	LIBOR: Origins, Economics, Crisis, Scandal, and Reform. <i>SSRN Electronic Journal</i> , 0, , .	0.4	27
13	Identifying Term Interbank Loans from Fedwire Payments Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	23
14	Federal Reserve Tools for Managing Rates and Reserves. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	22
15	Repo Runs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	17
16	A Note on Bank Lending in Times of Large Bank Reserves. <i>SSRN Electronic Journal</i> , 0, , .	0.4	17
17	A Sampling-Window Approach to Transactions-Based Libor Fixing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
18	Evaluating the Quality of Fed Funds Lending Estimates Produced from Fedwire Payments Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14

#	ARTICLE	IF	CITATIONS
19	Payment networks in a search model of money. <i>Review of Economic Dynamics</i> , 2008, 11, 104-132.	1.5	9
20	Repo Runs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
21	Money and Modern Bank Runs. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	7
22	LIBOR: Origins, Economics, Crisis, Scandal and Reform. , 2013, , 1-13.		7
23	The Fragility of Short-Term Secured Funding Markets. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	6
24	LIBOR: origins, economics, crisis, scandal and reform. , 0, , .		6
25	Digital Currency Runs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
26	How Well Did Libor Measure Bank Wholesale Funding Rates During the Crisis?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
27	A Model of Liquidity Hoarding and Term Premia in Inter-Bank Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
28	Precautionary Reserves and the Interbank Market. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	2
29	Vesting and Control in Venture Capital Contracts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
30	Payment Networks in a Search Model of Money. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
31	Money and Modern Banking without Bank Runs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
32	Vesting and Control in Venture Capital Contracts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
33	LIBOR: Origins, Economics, Crisis, Scandal and Reform. , 2018, , 7821-7833.		1
34	Information Provision by Bank Regulators. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0