

Giovanni Caggiano

List of Publications by Year in descending order

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35
papers

1,577
citations

623734

14
h-index

642732

23
g-index

35
all docs

35
docs citations

35
times ranked

748
citing authors

#	ARTICLE	IF	CITATIONS
1	Uncertainty shocks and unemployment dynamics in U.S. recessions. <i>Journal of Monetary Economics</i> , 2014, 67, 78-92.	3.4	385
2	Economic policy uncertainty and unemployment in the United States: A nonlinear approach. <i>Economics Letters</i> , 2017, 151, 31-34.	1.9	257
3	Estimating Fiscal Multipliers: News from a Non-linear World. <i>Economic Journal</i> , 2015, 125, 746-776.	3.6	135
4	The global effects of Covid-19-induced uncertainty. <i>Economics Letters</i> , 2020, 194, 109392.	1.9	116
5	Estimating the real effects of uncertainty shocks at the Zero Lower Bound. <i>European Economic Review</i> , 2017, 100, 257-272.	2.3	107
6	Early warning systems and systemic banking crises in low income countries: A multinomial logit approach. <i>Journal of Banking and Finance</i> , 2014, 47, 258-269.	2.9	84
7	Economic Policy Uncertainty Spillovers in Booms and Busts. <i>Oxford Bulletin of Economics and Statistics</i> , 2020, 82, 125-155.	1.7	77
8	Uncertainty across volatility regimes. <i>Journal of Applied Econometrics</i> , 2019, 34, 437-455.	2.3	62
9	Uncertainty and Monetary Policy in Good and Bad Times. <i>SSRN Electronic Journal</i> , 0, , .	0.4	46
10	Are more data always better for factor analysis? Results for the euro area, the six largest euro area countries and the UK. <i>Journal of Forecasting</i> , 2011, 30, 736-752.	2.8	41
11	Comparing logit-based early warning systems: Does the duration of systemic banking crises matter?. <i>Journal of Empirical Finance</i> , 2016, 37, 104-116.	1.8	40
12	Globalization, Immigration, and Lewisian Elastic Labor in Pre-World War II Southeast Asia. <i>Journal of Economic History</i> , 2007, 67, 33-68.	1.2	23
13	Matching biodiversity indicators to policy needs. <i>Conservation Biology</i> , 2021, 35, 522-532.	4.7	23
14	International output convergence: evidence from an autocorrelation function approach. <i>Journal of Applied Econometrics</i> , 2009, 24, 139-162.	2.3	22
15	Fiscal and financial determinants of Eurozone sovereign spreads. <i>Economics Letters</i> , 2012, 117, 774-776.	1.9	19
16	Financial uncertainty and real activity: The good, the bad, and the ugly. <i>European Economic Review</i> , 2021, 136, 103750.	2.3	17
17	Economic Policy Uncertainty Spillovers in Booms and Busts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	16
18	Nelson-Plosser revisited: The ACF approach. <i>Journal of Econometrics</i> , 2013, 175, 22-34.	6.5	15

#	ARTICLE	IF	CITATIONS
19	Uncertainty shocks and the great recession: Nonlinearities matter. <i>Economics Letters</i> , 2021, 198, 109669.	1.9	13
20	Uncertainty and monetary policy in good and bad times: A replication of the vector autoregressive investigation by Bloom (2009). <i>Journal of Applied Econometrics</i> , 2022, 37, 210-217.	2.3	13
21	Risk management-driven policy rate gap. <i>Economics Letters</i> , 2018, 171, 235-238.	1.9	10
22	Multimodality in the distribution of GDP and the absolute convergence hypothesis. <i>Empirical Economics</i> , 2013, 44, 1203-1215.	3.0	9
23	Economic Policy Uncertainty Spillovers in Booms and Busts. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
24	Uncertainty Shocks and Unemployment Dynamics in U.S. Recessions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
25	Globalization and labor market integration in late nineteenth- and early twentieth-century Asia. <i>Research in Economic History</i> , 0, , 285-347.	0.5	5
26	On the dynamics of international inflation. <i>Economics Letters</i> , 2011, 112, 189-191.	1.9	5
27	Estimating the Real Effects of Uncertainty Shocks at the Zero Lower Bound. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
28	Estimating Fiscal Multipliers: News from a Nonlinear World. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
29	Liquidity traps and large-scale financial crises. <i>Journal of Economic Dynamics and Control</i> , 2017, 81, 99-114.	1.6	4
30	A note on the empirics of the neoclassical growth model. <i>Economics Letters</i> , 2007, 94, 170-176.	1.9	3
31	Economic Policy Uncertainty and Unemployment in the United States: A Nonlinear Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
32	Risk Management-Driven Policy Rate Gap. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
33	Sectoral Employment Dynamics in Australia and the COVID-19 Pandemic. <i>Australian Economic Review</i> , 2020, 53, 402-414.	0.7	1
34	Liquidity Traps and Large-Scale Financial Crises. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
35	Risk Management-Driven Policy Rate Gap. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0