

# Roberto Rigobon

## List of Publications by Year in descending order

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46  
papers

9,216  
citations

236612

25  
h-index

315357

38  
g-index

63  
all docs

63  
docs citations

63  
times ranked

3562  
citing authors

#	ARTICLE	IF	CITATIONS
1	No Contagion, Only Interdependence: Measuring Stock Market Comovements. Journal of Finance, 2002, 57, 2223-2261.	3.2	3,011
2	The impact of monetary policy on asset prices. Journal of Monetary Economics, 2004, 51, 1553-1575.	1.8	696
3	Identification Through Heteroskedasticity. Review of Economics and Statistics, 2003, 85, 777-792.	2.3	660
4	Measuring The Reaction of Monetary Policy to the Stock Market. Quarterly Journal of Economics, 2003, 118, 639-669.	3.8	551
5	Currency Choice and Exchange Rate Pass-Through. American Economic Review, 2010, 100, 304-336.	4.0	382
6	Rule of law, democracy, openness, and income. Estimating the interrelationships1. Economics of Transition, 2005, 13, 533-564.	0.7	296
7	Asset Prices and Exchange Rates. Review of Financial Studies, 2007, 20, 1139-1180.	3.7	271
8	Principal Components as a Measure of Systemic Risk. Journal of Portfolio Management, 2011, 37, 112-126.	0.3	247
9	Stocks, bonds, money markets and exchange rates: measuring international financial transmission. Journal of Applied Econometrics, 2011, 26, 948-974.	1.3	237
10	Sticky Borders <sup>*</sup> . Quarterly Journal of Economics, 2008, 123, 531-575.	3.8	218
11	Measuring Contagion: Conceptual and Empirical Issues. , 2001, , 43-66.		217
12	The Billion Prices Project: Using Online Prices for Measurement and Research. Journal of Economic Perspectives, 2016, 30, 151-178.	2.7	191
13	On the measurement of the international propagation of shocks: is the transmission stable?. Journal of International Economics, 2003, 61, 261-283.	1.4	183
14	The effects of war risk on US financial markets. Journal of Banking and Finance, 2005, 29, 1769-1789.	1.4	177
15	The Role of Portfolio Constraints in the International Propagation of Shocks. Review of Economic Studies, 2008, 75, 1215-1256.	2.9	168
16	Once again, is openness good for growth?. Journal of Development Economics, 2004, 75, 451-472.	2.1	119
17	Identifying the efficacy of central bank interventions: evidence from Australia and Japan. Journal of International Economics, 2005, 66, 31-48.	1.4	111
18	Measuring sovereign contagion in Europe. Journal of Financial Stability, 2018, 34, 150-181.	2.6	98

#	ARTICLE	IF	CITATIONS
19	Capital controls on inflows, exchange rate volatility and external vulnerability. <i>Journal of International Economics</i> , 2009, 78, 256-267.	1.4	95
20	Currency Unions, Product Introductions, and the Real Exchange Rate. <i>Quarterly Journal of Economics</i> , 2014, 129, 529-595.	3.8	85
21	The long-run volatility puzzle of the real exchange rate. <i>Journal of International Money and Finance</i> , 2006, 25, 93-124.	1.3	83
22	The curse of non-investment grade countries. <i>Journal of Development Economics</i> , 2002, 69, 423-449.	2.1	78
23	ESTIMATION WITH CENSORED REGRESSORS: BASIC ISSUES*. <i>International Economic Review</i> , 2007, 48, 1441-1467.	0.6	61
24	Bias From Censored Regressors. <i>Journal of Business and Economic Statistics</i> , 2009, 27, 340-353.	1.8	57
25	Principal Components as a Measure of Systemic Risk. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	51
26	An asset-pricing view of external adjustment. <i>Journal of International Economics</i> , 2010, 80, 144-156.	1.4	44
27	Contagion, Spillover, and Interdependence. <i>Economia</i> , 2019, 19, 69-99.	0.4	33
28	Stocks, Bonds, Money Markets and Exchange Rates: Measuring International Financial Transmission. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	29
29	Asset Prices and Exchange Rates. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	27
30	The Price Impact of Joining a Currency Union: Evidence from Latvia. <i>IMF Economic Review</i> , 2015, 63, 281-297.	1.8	26
31	DO CREDIT RATING AGENCIES ADD VALUE? EVIDENCE FROM THE SOVEREIGN RATING BUSINESS. <i>International Journal of Finance and Economics</i> , 2013, 18, 240-265.	1.9	25
32	Distance and Political Boundaries: Estimating Border Effects under Inequality Constraints. <i>International Journal of Finance and Economics</i> , 2016, 21, 3-35.	1.9	23
33	The Role of Portfolio Constraints in the International Propagation of Shocks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	20
34	In Search of the Black Swan: Analysis of the Statistical Evidence of Electoral Fraud in Venezuela. <i>Statistical Science</i> , 2011, 26, .	1.6	15
35	Multilayer network analysis of oil linkages. <i>Econometrics Journal</i> , 2020, 23, 269-296.	1.2	14
36	Exchange Rate Volatility. , 2008, , 1-6.		14

#	ARTICLE	IF	CITATIONS
37	Measuring Sovereign Contagion in Europe. SSRN Electronic Journal, 0, , .	0.4	12
38	A micro-based model for world oil market. Energy Economics, 2017, 66, 431-449.	5.6	12
39	Set identification and sensitivity analysis with Tobin regressors. Quantitative Economics, 2010, 1, 255-277.	0.9	11
40	Measuring Sovereign Contagion in Europe. SSRN Electronic Journal, 0, , .	0.4	7
41	[When It Rains, It Pours: Procyclical Capital Flows and Macroeconomic Policies]: Comment. NBER Macroeconomics Annual, 2004, 19, 62-79.	2.5	4
42	The Effects of War Risk on U.S. Financial Markets. SSRN Electronic Journal, 2003, , .	0.4	1
43	What can online prices teach us about exchange rate pass-through?. Journal of International Money and Finance, 2020, 106, 102179.	1.3	1
44	The Effects of War Risk on U.S. Financial Markets. SSRN Electronic Journal, 2003, , .	0.4	0
45	International Macro-Finance. SSRN Electronic Journal, 0, , .	0.4	0
46	Exchange Rate Volatility. , 2018, , 4140-4145.		0