

Daniel L Thornton

List of Publications by Year in descending order

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57
papers

1,637
citations

471509

17
h-index

434195

31
g-index

64
all docs

64
docs citations

64
times ranked

572
citing authors

#	ARTICLE	IF	CITATIONS
1	Resolving the unbiasedness and forward premium puzzles. <i>Scottish Journal of Political Economy</i> , 2019, 66, 5-27.	1.6	3
2	Greenspan's Conundrum and the Fed's Ability to Affect Long-Term Yields. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 513-543.	1.6	3
3	Predictions of short-term rates and the expectations hypothesis. <i>International Journal of Forecasting</i> , 2018, 34, 636-664.	6.5	15
4	Monetary policy: Why money matters (and interest rates don't). <i>Journal of Macroeconomics</i> , 2014, 40, 202-213.	1.3	35
5	The Federal Reserve's response to the financial crisis: what it did and what it should have done. , 2014, , 90-120.		1
6	The effect of underreporting on LIBOR rates. <i>Journal of Macroeconomics</i> , 2013, 37, 345-348.	1.3	39
7	Out-of-Sample Predictions of Bond Excess Returns and Forward Rates: An Asset Allocation Perspective. <i>Review of Financial Studies</i> , 2012, 25, 3141-3168.	6.8	138
8	The Phillips curve and US monetary policy: what the FOMC transcripts tell us. <i>Oxford Economic Papers</i> , 2012, 64, 197-216.	1.2	25
9	Evidence on the Portfolio Balance Channel of Quantitative Easing. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	2
10	The Federal Reserve's Response to the Financial Crisis: What It Did and What It Should Have Done. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	4
11	How did we get to inflation targeting and where do we need to go to now? A perspective from the US experience. , 2010, , 90-110.		7
12	Out-of-sample Predictions of Bond Excess Returns and Forward Rates: An Asset-Allocation Perspective. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	13
13	What the Libor-OIS Spread Says. , 2009, 2009, .		38
14	The expectation hypothesis of the term structure of very short-term rates: Statistical tests and economic value. <i>Journal of Financial Economics</i> , 2008, 89, 158-174.	9.0	86
15	The Empirical Failure of the Expectations Hypothesis of the Term Structure of Bond Yields. <i>Journal of Financial and Quantitative Analysis</i> , 2007, 42, 81-100.	3.5	88
16	What's Unique About the Federal Funds Rate? Evidence from a Spectral Perspective. <i>Oxford Bulletin of Economics and Statistics</i> , 2007, 69, 293-319.	1.7	5
17	When Did the FOMC Begin Targeting the Federal Funds Rate? What the Verbatim Transcripts Tell Us. <i>Journal of Money, Credit and Banking</i> , 2006, 38, 2039-2071.	1.6	62
18	Tests of the Expectations Hypothesis: Resolving the Campbell-Shiller Paradox. <i>Journal of Money, Credit and Banking</i> , 2006, 38, 511-542.	1.6	17

#	ARTICLE	IF	CITATIONS
19	Federal Funds Rate Prediction. Journal of Money, Credit and Banking, 2005, 37, 449-471.	1.6	22
20	Tests of the expectations hypothesis: Resolving the anomalies when the short-term rate is the federal funds rate. Journal of Banking and Finance, 2005, 29, 2541-2556.	2.9	36
21	Forecasting the Treasury's balance at the Fed. Journal of Forecasting, 2004, 23, 357-371.	2.8	4
22	A note on the expectations hypothesis at the founding of the Fed. Journal of Banking and Finance, 2004, 28, 3055-3068.	2.9	17
23	The Fed and short-term rates: Is it open market operations, open mouth operations or interest rate smoothing?. Journal of Banking and Finance, 2004, 28, 475-498.	2.9	54
24	Monetary policy transparency: transparent about what?. Manchester School, 2003, 71, 478-497.	0.9	25
25	The dynamic relationship between the federal funds rate and the Treasury bill rate: An empirical investigation. Journal of Banking and Finance, 2003, 27, 1079-1110.	2.9	96
26	Market Anticipations of Monetary Policy Actions. , 2002, 84, .		89
27	The Federal Reserve's operating procedure, nonborrowed reserves, borrowed reserves and the liquidity effect. Journal of Banking and Finance, 2001, 25, 1717-1739.	2.9	41
28	A History of the Asymmetric Policy Directive. , 2000, 82, .		22
29	The information content of discount rate announcements: What is behind the announcement effect?. Journal of Banking and Finance, 1998, 22, 83-108.	2.9	32
30	Does the Fed's New Policy of Immediate Disclosure Affect the Market?. , 1996, 78, .		14
31	The Information Content of the Federal Funds Rate: Is it Unique?. Journal of Money, Credit and Banking, 1995, 27, 838.	1.6	18
32	Why Do T-Bill Rates React to Discount Rate Changes?. Journal of Money, Credit and Banking, 1994, 26, 839.	1.6	18
33	Comments on "Modeling money demand in large industrial countries: Buffer stock and error correction approaches". Journal of Policy Modeling, 1990, 12, 463-467.	3.1	1
34	The effect of unanticipated money on the money and foreign exchange markets. Journal of International Money and Finance, 1989, 8, 573-587.	2.5	20
35	Tests of Covered Interest Rate Parity. , 1989, 71, .		10
36	The Borrowed-Reserves Operating Procedures: Theory and Evidence. , 1988, 70, .		39

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37	The Discount Rate and Market Interest Rates: Theory and Evidence. , 1986, 68, .		10
38	Monetary anticipations and the demand for money: Reply to MacKinnon and Milbourne. Journal of Monetary Economics, 1985, 16, 251-257.	3.4	33
39	The Andersen-Jordan equation revisited. Journal of Macroeconomics, 1985, 7, 419-432.	1.3	3
40	Lag-Length Selection and Tests of Granger Causality Between Money and Income. Journal of Money, Credit and Banking, 1985, 17, 164.	1.6	244
41	The Discount Rate, Interest Rates and Foreign Exchange Rates: An Analysis with Daily Data. , 1985, 67, .		7
42	Discount rate changes and the foreign exchange market. Journal of International Money and Finance, 1984, 3, 279-292.	2.5	30
43	When Did the FOMC Begin Targeting the Federal Funds Rate? What the Verbatim Transcripts Tell Us. SSRN Electronic Journal, 0, , .	0.4	9
44	The Expectation Hypothesis of the Term Structure of Very Short-Term Rates: Statistical Tests and Economic Value. SSRN Electronic Journal, 0, , .	0.4	8
45	Monetary Policy: Why Money Matters and Interest Rates Don't. SSRN Electronic Journal, 0, , .	0.4	1
46	Predictions of Short-Term Rates and the Expectations Hypothesis. SSRN Electronic Journal, 0, , .	0.4	4
47	How Effective is Central Bank Forward Guidance?. SSRN Electronic Journal, 0, , .	0.4	5
48	The financial crisis: what caused it and when and why it ended. Applied Economics, 0, , 1-17.	2.2	0
49	The Unusual Behavior of the Federal Funds Rate and Treasury Yields: A Conundrum or an Instance of Goodhart's Law?. SSRN Electronic Journal, 0, , .	0.4	1
50	A Dynamic Factor Analysis of the Response of U. S. Interest Rates to News. SSRN Electronic Journal, 0, , .	0.4	0
51	Open Market Operations and the Federal Funds Rate. SSRN Electronic Journal, 0, , .	0.4	0
52	The Expectations Hypothesis of the Term Structure of Bond Yields: Results from the VAR Test. SSRN Electronic Journal, 0, , .	0.4	0
53	Resolving the Unbiasedness and Forward Premium Puzzles. SSRN Electronic Journal, 0, , .	0.4	2
54	Revisiting the Predictability of Bond Risk Premia. SSRN Electronic Journal, 0, , .	0.4	0

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55	How Did We Get to Inflation Targeting and Where Do We Go Now? A Perspective from the U.S. Experience. SSRN Electronic Journal, 0, , .	0.4	0
56	Monetary Policy: Why Money Matters, and Interest Rates Donâ€™t. SSRN Electronic Journal, 0, , .	0.4	5
57	Greenspanâ€™s Conundrum and the Fedâ€™s Ability to Affect Long-Term Yields. SSRN Electronic Journal, 0, , .	0.4	1