Jon Faust

List of Publications by Year
in descending order

24 papers	3,085 citations	516710 16 h-index	580821 25 g-index
26 all docs	26 docs citations	26 times ranked	1052 citing authors

#	Article	IF	Citations
1	The robustness of identified VAR conclusions about money. Journal of Monetary Economics, 1998, 49, 207-244.	0.4	423
2	The high-frequency response of exchange rates and interest rates to macroeconomic announcements. Journal of Monetary Economics, 2007, 54, 1051-1068.	3.4	332
3	Transparency and Credibility: Monetary Policy With Unobservable Goals. International Economic Review, 2001, 42, 369-397.	1.3	293
4	When Do Long-Run Identifying Restrictions Give Reliable Results?. Journal of Business and Economic Statistics, 1997, 15, 345-353.	2.9	287
5	Forecasting Inflation. Handbook of Economic Forecasting, 2013, , 2-56.	3.4	264
6	Monetary policy's role in exchange rate behavior. Journal of Monetary Economics, 2003, 50, 1403-1424.	3.4	235
7	Identifying VARS based on high frequency futures data. Journal of Monetary Economics, 2004, 51, 1107-1131.	3.4	198
8	When Do Long-Run Identifying Restrictions Give Reliable Results?. Journal of Business and Economic Statistics, 1997, 15, 345.	2.9	193
9	Comparing Greenbook and Reduced Form Forecasts Using a Large Realtime Dataset. Journal of Business and Economic Statistics, 2009, 27, 468-479.	2.9	187
10	News and Noise in G-7 GDP Announcements. Journal of Money, Credit and Banking, 2005, 37, 403-419.	1.6	156
11	Breaks in the Variability and Comovement of G-7 Economic Growth. Review of Economics and Statistics, 2005, 87, 721-740.	4.3	122
12	Credit Spreads as Predictors of Real-Time Economic Activity: A Bayesian Model-Averaging Approach. Review of Economics and Statistics, 2013, 95, 1501-1519.	4.3	107
13	Identifying the Effects of Monetary Policy Shocks on Exchange Rates Using High Frequency Data. Journal of the European Economic Association, 2003, 1, 1031-1057.	3.5	84
14	Do Federal Reserve Policy Surprises Reveal Superior Information about the Economy?. B E Journal of Macroeconomics, 2004, 4, .	0.4	48
15	Near Observational Equivalence and Theoretical size Problems with Unit Root Tests. Econometric Theory, 1996, 12, 724-731.	0.7	46
16	Efficient forecast tests for conditional policy forecasts. Journal of Econometrics, 2008, 146, 293-303.	6.5	36
17	Risk Premia in the 8:30 Economy. Quarterly Journal of Finance, 2018, 08, 1850010.	0.7	19
18	Conventional Confidence Intervals for Points on Spectrum have Confidence Level Zero. Econometrica, 1999, 67, 629-637.	4.2	14

#	Article	IF	Citations
19	Efficient Prediction of Excess Returns. Review of Economics and Statistics, 2011, 93, 647-659.	4.3	10
20	Near Observational Equivalence and Unit Root Processes : Formal Concepts and Implications. International Finance Discussion Paper, 1993, 1993, 1-26.	0.8	6
21	Breaks in the Variability and Co-Movement of G-7 Economic Growth. SSRN Electronic Journal, 2003, , .	0.4	4
22	Is Inflation Targeting Best-Practice Monetary Policy?. SSRN Electronic Journal, 2004, , .	0.4	4
23	Monetary Policy's Role in Exchange Rate Behavior. SSRN Electronic Journal, 2000, , .	0.4	2
24	Credit Spreads as Predictors of Real-Time Economic Activity: A Bayesian Model-Averaging Approach. SSRN Electronic Journal, 2012, , .	0.4	2