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	Risk Premia in the 8:30 Economy. Quarterly Journal of Finance, 2018, 08, 1850010.	0.7	19
2	Forecasting Inflation. Handbook of Economic Forecasting, 2013, , 2-56.	3.4	264
3	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
4	Credit Spreads as Predictors of Real-Time Economic Activity: A Bayesian Model-Averaging Approach. SSRN Electronic Journal, 2012, , .	0.4	2
5	Efficient Prediction of Excess Returns. Review of Economics and Statistics, 2011, 93, 647-659.	4.3	10
6	Comparing Greenbook and Reduced Form Forecasts Using a Large Realtime Dataset. Journal of Business and Economic Statistics, 2009, 27, 468-479.	2.9	187
7	Efficient forecast tests for conditional policy forecasts. Journal of Econometrics, 2008, 146, 293-303.	6.5	36
8	The high-frequency response of exchange rates and interest rates to macroeconomic announcements. Journal of Monetary Economics, 2007, 54, 1051-1068.	3.4	332
9	News and Noise in G-7 GDP Announcements. Journal of Money, Credit and Banking, 2005, 37, 403-419.	1.6	156
10	Breaks in the Variability and Comovement of G-7 Economic Growth. Review of Economics and Statistics, 2005, 87, 721-740.	4.3	122
11	Is Inflation Targeting Best-Practice Monetary Policy?. SSRN Electronic Journal, 2004, , .	0.4	4
12	Do Federal Reserve Policy Surprises Reveal Superior Information about the Economy?. B E Journal of Macroeconomics, 2004, 4, .	0.4	48
13	Identifying VARS based on high frequency futures data. Journal of Monetary Economics, 2004, 51, 1107-1131.	3.4	198
14	Monetary policy's role in exchange rate behavior. Journal of Monetary Economics, 2003, 50, 1403-1424.	3.4	235
15	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
16	Breaks in the Variability and Co-Movement of G-7 Economic Growth. SSRN Electronic Journal, 2003, , .	0.4	4
17	Transparency and Credibility: Monetary Policy With Unobservable Goals. International Economic Review, 2001, 42, 369-397.	1.3	293
18	Monetary Policy's Role in Exchange Rate Behavior. SSRN Electronic Journal, 2000, , .	0.4	2

#	Article	IF	Citations
19	Conventional Confidence Intervals for Points on Spectrum have Confidence Level Zero. Econometrica, 1999, 67, 629-637.	4.2	14
20	The robustness of identified VAR conclusions about money. Journal of Monetary Economics, 1998, 49, 207-244.	0.4	423
21	When Do Long-Run Identifying Restrictions Give Reliable Results?. Journal of Business and Economic Statistics, 1997, 15, 345-353.	2.9	287
22	When Do Long-Run Identifying Restrictions Give Reliable Results?. Journal of Business and Economic Statistics, 1997, 15, 345.	2.9	193
23	Near Observational Equivalence and Theoretical size Problems with Unit Root Tests. Econometric Theory, 1996, 12, 724-731.	0.7	46
24	Near Observational Equivalence and Unit Root Processes : Formal Concepts and Implications. International Finance Discussion Paper, 1993, 1993, 1-26.	0.8	6