

# Paul Sanderlind

## List of Publications by Year in descending order

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27  
papers

1,798  
citations

687363

13  
h-index

580821

25  
g-index

27  
all docs

27  
docs citations

27  
times ranked

802  
citing authors

#	ARTICLE	IF	CITATIONS
1	Safe Haven Currencies*. Review of Finance, 2010, 14, 385-407.	6.3	333
2	Inflation forecast uncertainty. European Economic Review, 2003, 47, 1037-1059.	2.3	283
3	Solution and estimation of RE macromodels with optimal policy. European Economic Review, 1999, 43, 813-823.	2.3	267
4	New techniques to extract market expectations from financial instruments. Journal of Monetary Economics, 1997, 40, 383-429.	3.4	195
5	The Time-Varying Systematic Risk of Carry Trade Strategies. Journal of Financial and Quantitative Analysis, 2011, 46, 1107-1125.	3.5	186
6	Understanding FX Liquidity. Review of Financial Studies, 2015, 28, 3073-3108.	6.8	138
7	Solution of macromodels with Hansen's Sargent robust policies: some extensions. Journal of Economic Dynamics and Control, 2004, 28, 2367-2397.	1.6	84
8	Individual Investor Activity and Performance. Review of Financial Studies, 2017, 30, 866-899.	6.8	58
9	Is there evidence of pessimism and doubt in subjective distributions? Implications for the equity premium puzzle. Journal of Economic Dynamics and Control, 2006, 30, 1027-1043.	1.6	52
10	How Do Individual Accounts Work in the Swedish Pension System?. Journal of the European Economic Association, 2007, 5, 636-646.	3.5	36
11	New-Keynesian Models and Monetary Policy: A Re-examination of the Stylized Facts*. Scandinavian Journal of Economics, 2005, 107, 521-546.	1.4	34
12	Applied cointegration analysis in the mirror of macroeconomic theory. Journal of Applied Econometrics, 1996, 11, 363-381.	2.3	20
13	Cyclical properties of a real business cycle model. Journal of Applied Econometrics, 1994, 9, S113-S122.	2.3	16
14	Nominal Interest Rates as Indicators of Inflation Expectations. Scandinavian Journal of Economics, 1998, 100, 457-472.	1.4	15
15	Monetary policy and the Fisher effect. Journal of Policy Modeling, 2001, 23, 491-495.	3.1	13
16	Inflation Risk Premia and Survey Evidence on Macroeconomic Uncertainty. SSRN Electronic Journal, 0, , .	0.4	12
17	Solution of Macromodels with Hansen-Sargent Robust Policies: Summary and Some Extensions. SSRN Electronic Journal, 2002, , .	0.4	11
18	Why disagreement may not matter (much) for asset prices. Finance Research Letters, 2009, 6, 73-82.	6.7	9

#	ARTICLE	IF	CITATIONS
19	The C-CAPM without ex post data. <i>Journal of Macroeconomics</i> , 2009, 31, 721-729.	1.3	7
20	C-CAPM Refinements and the Cross-Section of Returns. <i>Financial Markets and Portfolio Management</i> , 2006, 20, 49-73.	2.0	6
21	An extended Stein's lemma for asset pricing. <i>Applied Economics Letters</i> , 2009, 16, 1005-1008.	1.8	5
22	What if the Fed had been an inflation nutter?. <i>Applied Economics</i> , 2004, 36, 1471-1473.	2.2	4
23	Reaction of Swiss term premia to monetary policy surprises. <i>Swiss Journal of Economics and Statistics</i> , 2010, 146, 386-404.	1.0	4
24	Monetary policy and bond option pricing in an analytical RBC model. <i>Journal of Economics and Business</i> , 2003, 55, 321-330.	2.7	3
25	The Time-Varying Systematic Risk of Carry Trade Strategies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
26	MONETARY POLICY EFFECTS ON FINANCIAL RISK PREMIA*. <i>Manchester School</i> , 2008, 76, 690-707.	0.9	2
27	Individual Investor Activity and Performance. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	2