Paul SÃ¶derlind

List of Publications by Year
in descending order

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	Individual Investor Activity and Performance. Review of Financial Studies, 2017, 30, 866-899.	6.8	58
2	Understanding FX Liquidity. Review of Financial Studies, 2015, 28, 3073-3108.	6.8	138
3	Individual Investor Activity and Performance. SSRN Electronic Journal, 2011, , .	0.4	2
4	The Time-Varying Systematic Risk of Carry Trade Strategies. Journal of Financial and Quantitative Analysis, 2011, 46, 1107-1125.	3.5	186
5	Reaction of Swiss term premia to monetary policy surprises. Swiss Journal of Economics and Statistics, 2010, 146, 386-404.	1.0	4
6	Safe Haven Currencies*. Review of Finance, 2010, 14, 385-407.	6.3	333
7	The C-CAPM without ex post data. Journal of Macroeconomics, 2009, 31, 721-729.	1.3	7
8	Why disagreement may not matter (much) for asset prices. Finance Research Letters, 2009, 6, 73-82.	6.7	9
9	An extended Stein's lemma for asset pricing. Applied Economics Letters, 2009, 16, 1005-1008.	1.8	5
10	MONETARY POLICY EFFECTS ON FINANCIAL RISK PREMIA*. Manchester School, 2008, 76, 690-707.	0.9	2
11	How Do Individual Accounts Work in the Swedish Pension System?. Journal of the European Economic Association, 2007, 5, 636-646.	3.5	36
12	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
13	C-CAPM Refinements and the Cross-Section of Returns. Financial Markets and Portfolio Management, 2006, 20, 49-73.	2.0	6
14	New-Keynesian Models and Monetary Policy: A Re-examination of the Stylized Facts*. Scandinavian Journal of Economics, 2005, 107, 521-546.	1.4	34
15	What if the Fed had been an inflation nutter?. Applied Economics, 2004, 36, 1471-1473.	2.2	4
16	Solution of macromodels with Hansenâ€“Sargent robust policies: some extensions. Journal of Economic Dynamics and Control, 2004, 28, 2367-2397.	1.6	84
17	Inflation forecast uncertainty. European Economic Review, 2003, 47, 1037-1059.	2.3	283
18	Monetary policy and bond option pricing in an analytical RBC model. Journal of Economics and Business, 2003, 55, 321-330.	2.7	3

#	Article	IF	Citations
19	Solution of Macromodels with Hansen-Sargent Robust Policies: Summary and Some Extensions. SSRN Electronic Journal, 2002, , .	0.4	11
20	Monetary policy and the Fisher effect. Journal of Policy Modeling, 2001, 23, 491-495.	3.1	13
21	Solution and estimation of RE macromodels with optimal policy. European Economic Review, 1999, 43, 813-823.	2.3	267
22	Nominal Interest Rates as Indicators of Inflation Expectations. Scandinavian Journal of Economics, 1998, 100, 457-472.	1.4	15
23	New techniques to extract market expectations from financial instruments. Journal of Monetary Economics, 1997, 40, 383-429.	3.4	195
24	Applied cointegration analysis in the mirror of macroeconomic theory. Journal of Applied Econometrics, 1996, 11, 363-381.	2.3	20
25	Cyclical properties of a real business cycle model. Journal of Applied Econometrics, 1994, 9, S113-S122.	2.3	16
26	Inflation Risk Premia and Survey Evidence on Macroeconomic Uncertainty. SSRN Electronic Journal, 0, , .	0.4	12
27	The Time-Varying Systematic Risk of Carry Trade Strategies. SSRN Electronic Journal, 0, , .	0.4	3