Arvind Krishnamurthy

List of Publications by Year
in descending order

48 papers	8,175 citations	236833 25 h-index	377752 34 g-index
66 all docs	66 docs citations	66 times ranked	2316 citing authors

#	Article	IF	Citations
1	Mortgage Design in an Equilibrium Model of the Housing Market. Journal of Finance, 2021, 76, 113-168.	3.2	47
2	Review Article: Perspectives on the Future of Asset Pricing. Review of Financial Studies, 2021, 34, 2126-2160.	3.7	46
3	Foreign Safe Asset Demand and the Dollar Exchange Rate. Journal of Finance, 2021, 76, 1049-1089.	3.2	116
4	A Macroeconomic Framework for Quantifying Systemic Risk. American Economic Journal: Macroeconomics, 2019, 11, 1-37.	1.5	29
5	A Model of Safe Asset Determination. American Economic Review, 2019, 109, 1230-1262.	4.0	96
6	ECB Policies Involving Government Bond Purchases: Impact and Channels*. Review of Finance, 2018, 22, 1-44.	3.2	147
7	Measuring Liquidity Mismatch in the Banking Sector. Journal of Finance, 2018, 73, 51-93.	3.2	101
8	Foreign Safe Asset Demand for US Treasurys and the Dollar. AEA Papers and Proceedings American Economic Association, 2018, 108, 537-541.	0.7	36
9	Intermediary Asset Pricing and the Financial Crisis. Annual Review of Financial Economics, 2018, 10, 173-197.	2.5	58
10	What Makes US Government Bonds Safe Assets?. American Economic Review, 2016, 106, 519-523.	4.0	43
11	The Impact of Treasury Supply on Financial Sector Lending and Stability. SSRN Electronic Journal, 2015, , .	0.4	8
12	The impact of Treasury supply on financial sector lending and stability. Journal of Financial Economics, 2015, 118, 571-600.	4.6	152
13	Efficient Credit Policies in a Housing Debt Crisis. Brookings Papers on Economic Activity, 2014, 2014, 73-136.	0.8	84
14	Sizing Up Repo. Journal of Finance, 2014, 69, 2381-2417.	3.2	278
15	Intermediary Asset Pricing. American Economic Review, 2013, 103, 732-770.	4.0	909
16	The Aggregate Demand for Treasury Debt. Journal of Political Economy, 2012, 120, 233-267.	3.3	946
17	Risk Topography. NBER Macroeconomics Annual, 2012, 26, 149-176.	2.5	59
18	The Effects of Quantitative Easing on Interest Rates: Channels and Implications for Policy. Brookings Papers on Economic Activity, 2011, 2011, 215-287.	0.8	630

#	Article	IF	Citations
19	The Effects of Quantitative Easing on Interest Rates. SSRN Electronic Journal, 2011, , .	0.4	23
20	Discussion of â€œPrecautionary Reserves and the Interbank Marketâ€• Journal of Money, Credit and Banking, 2011, 43, 349-353.	0.9	0
21	How Debt Markets Have Malfunctioned in the Crisis. Journal of Economic Perspectives, 2010, 24, 3-28.	2.7	205
22	Balance Sheet Adjustments during the 2008 Crisis. IMF Economic Review, 2010, 58, 118-156.	1.8	129
23	Amplification Mechanisms in Liquidity Crises. American Economic Journal: Macroeconomics, 2010, 2, 1-30.	1.5	604
24	Global Imbalances and Financial Fragility. American Economic Review, 2009, 99, 584-588.	4.0	271
25	Collective Risk Management in a Flight to Quality Episode. Journal of Finance, 2008, 63, 2195-2230.	3.2	515
26	Limits of Arbitrage: Theory and Evidence from the Mortgage-Backed Securities Market. Journal of Finance, 2007, 62, 557-595.	3.2	195
27	Bubbles and capital flow volatility: Causes and risk management. Journal of Monetary Economics, 2006, 53, 35-53.	1.8	194
28	Equilibrium Investment and Asset Prices under Imperfect Corporate Control. American Economic Review, 2005, 95, 659-681.	4.0	55
29	Bubbles and Capital Flow Volatility: Causes and Risk Management. SSRN Electronic Journal, 2005, , .	0.4	6
30	Exchange Rate Volatility and the Credit Channel in the Emerging Markets: A Vertical Perspective. SSRN Electronic Journal, 2004, , .	0.4	0
31	Smoothing sudden stops. Journal of Economic Theory, 2004, 119, 104-127.	0.5	92
32	Collateral constraints and the amplification mechanism. Journal of Economic Theory, 2003, 111, 277-292.	0.5	135
33	Excessive Dollar Debt: Financial Development and Underinsurance. Journal of Finance, 2003, 58, 867-893.	3.2	261
34	A Dual Liquidity Model for Emerging Markets. American Economic Review, 2002, 92, 33-37.	4.0	37
35	The bond/old-bond spread. Journal of Financial Economics, 2002, 66, 463-506.	4.6	421
36	International and domestic collateral constraints in a model of emerging market crises. Journal of Monetary Economics, 2001, 48, 513-548.	1.8	509

#	Article	IF	Citations
37	A Model of Capital and Crises. SSRN Electronic Journal, 0, , .	0.4	30
38	A Macroeconomic Framework for Quantifying Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	26
39	Liquidity Mismatch Measurement. SSRN Electronic Journal, 0, , .	0.4	13
40	Measuring Liquidity Mismatch in the Banking Sector. SSRN Electronic Journal, 0, , .	0.4	6
41	Dollar Safety and the Global Financial Cycle. SSRN Electronic Journal, 0, , .	0.4	5
42	The Demand for Money, Near-Money, and Treasury Bonds. SSRN Electronic Journal, 0, , .	0.4	0
43	A 'Vertical' Analysis of Monetary Policy in Emerging Markets. SSRN Electronic Journal, 0, , .	0.4	7
44	Foreign Safe Asset Demand for U.S. Treasurys and the Dollar. SSRN Electronic Journal, 0, , .	0.4	3
45	Limits of Arbitrage: Theory and Evidence from the Mortgage-Backed Securities Market. SSRN Electronic Journal, 0, , .	0.4	20
46	Financial System Risk and Flight to Quality. SSRN Electronic Journal, 0, , .	0.4	3
47	Flight to Quality and Collective Risk Management. SSRN Electronic Journal, 0, , .	0.4	0
48	Dissecting Mechanisms of Financial Crises: Intermediation and Sentiment. SSRN Electronic Journal, 0, , .	0.4	1