Hardik A Marfatia

List of Publications by Year
in descending order

40 papers	585 citations	623734 14 h-index	677142 22 g-index
40 all docs	40 docs citations	40 times ranked	268 citing authors

#	Article	IF	Citations
1	Geopolitical Risks and Movements in Islamic Bond and Equity Markets: A Note. Defence and Peace Economics, 2019, 30, 367-379.	1.9	82
2	The Dynamic Relationship Between Housing Prices and the Macroeconomy: Evidence from OECD Countries. Journal of Real Estate Finance and Economics, 2017, 54, 237-268.	1.5	49
3	Information spillover across international real estate investment trusts: Evidence from an entropy-based network analysis. North American Journal of Economics and Finance, 2018, 46, 103-113.	3.5	34
4	The international REITâ€™s time-varying response to the U.S. monetary policy and macroeconomic surprises. North American Journal of Economics and Finance, 2017, 42, 640-653.	3.5	33
5	The time-varying response of foreign stock markets to U.S. monetary policy surprises: Evidence from the Federal funds futures market. Journal of International Financial Markets, Institutions and Money, 2013, 24, 1-24.	4.2	31
6	A fresh look at integration of risks in the international stock markets: A wavelet approach. Review of Financial Economics, 2017, 34, 33-49.	1.1	31
7	Uncovering the global network of economic policy uncertainty. Research in International Business and Finance, 2020, 53, 101223.	5.9	27
8	Investorsâ€™ risk perceptions in the US and global stock market integration. Research in International Business and Finance, 2020, 52, 101169.	5.9	25
9	Dynamic connectedness and spillovers across sectors: Evidence from the Indian stock market. Scottish Journal of Political Economy, 2022, 69, 283-300.	1.6	25
10	Monetary policy's time-varying impact on the US bond markets: Role of financial stress and risks. North American Journal of Economics and Finance, 2015, 34, 103-123.	3.5	23
11	Impact of uncertainty on high frequency response of the U.S. stock markets to the Fed's policy surprises. Quarterly Review of Economics and Finance, 2014, 54, 382-392.	2.7	22
12	Forecasting house prices in OECD economies. Journal of Forecasting, 2018, 37, 170-190.	2.8	22
13	The Impact of Unconventional Monetary Policy Shocks in the U.S. on Emerging Market REITs. Journal of Real Estate Literature, 2018, 26, 175-188.	0.7	21
14	Oil speculation and herding behavior in emerging stock markets. Journal of Economics and Finance, 2019, 43, 44-56.	1.8	20
15	House price synchronization across the US states: The role of structural oil shocks. North American Journal of Economics and Finance, 2021, 56, 101372.	3.5	14
16	Forecasting the volatility of agricultural commodity futures: The role of coâ€volatility and oil volatility. Journal of Forecasting, 2022, 41, 383-404.	2.8	13
17	Machine Learning Predictions of Housing Market Synchronization across US States: The Role of Uncertainty. Journal of Real Estate Finance and Economics, 2022, 64, 523-545.	1.5	12
18	125Ââ€‹Years of time-varying effects of fiscal policy on financial markets. International Review of Economics and Finance, 2020, 70, 303-320.	4.5	10

#	Article	IF	Citations
19	Price jumps in developed stock markets: the role of monetary policy committee meetings. Journal of Economics and Finance, 2019, 43, 298-312.	1.8	9
20	Effect of uncertainty on U.S. stock returns and volatility: evidence from over eighty years of high-frequency data. Applied Economics Letters, 2020, 27, 1305-1311.	1.8	8
21	Dynamic Impact of Unconventional Monetary Policy on International REITs. Journal of Risk and Financial Management, 2021, 14, 429.	2.3	8
22	The local employment effect of house prices: Evidence from U.S. States. , 2022, 55, 101805.		7
23	The Role of Push and Pull Factors in Driving Global Capital Flows. Applied Economics Quarterly, 2016, 62, 117-146.	0.1	7
24	Forecasting Interconnections in International Housing Markets: Evidence from the Dynamic Model Averaging Approach. Journal of Real Estate Research, 2020, 42, 37-104.	0.7	7
25	Effects of Conventional and Unconventional Monetary Policy Shocks on Housing Prices in the United States: The Role of Sentiment. Journal of Behavioral Finance, 0, , 1-13.	1.7	6
26	Predicting Housing Market Sentiment: The Role of Financial, Macroeconomic and Real Estate Uncertainties. Journal of Behavioral Finance, 2022, 23, 189-209.	1.7	6
27	Estimating the New Keynesian Phillips Curve for the UK: evidence from the inflation-indexed bonds market. B E Journal of Macroeconomics, 2018, 18, .	0.4	5
28	Modeling House Price Synchronization across the U.S. States and their Time-Varying Macroeconomic Linkages. Journal of Time Series Econometrics, 2021, 13, 73-117.	0.4	5
29	Dynamic impact of the U.S. monetary policy on oil market returns and volatility. Quarterly Review of Economics and Finance, 2021, 80, 159-169.	2.7	4
30	Estimating Excess Sensitivity and Habit Persistence in Consumption Using Greenbook Forecasts. Oxford Bulletin of Economics and Statistics, 2020, 82, 257-284.	1.7	3
31	Time-varying response of treasury yields to monetary policy shocks. Journal of Financial Regulation and Compliance, 2019, 27, 422-442.	1.5	2
32	Evaluating the forecasting power of foreign Country's income growth: a global analysis. Journal of Economic Studies, 2020, 47, 1071-1092.	1.9	2
33	Is the future really observable? A practical approach to model monetary policy rules. Empirical Economics, 2021, 61, 1189-1223.	3.0	2
34	Modeling House Price Synchronization Across the U.S. States and Their Time-Varying Macroeconomic Linkages. SSRN Electronic Journal, 0, , .	0.4	2
35	Wavelet Linkages of Global Housing Markets and Macroeconomy. SSRN Electronic Journal, 0, , .	0.4	2
36	What do foreign flows tell us about stock market movements in the presence of permanent and transitory shocks?. Studies in Economics and Finance, 2022, 39, 219-238.	2.1	2

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37	The Dynamic Relationship between Housing Prices and the Macroeconomy: Evidence from OECD Countries. SSRN Electronic Journal, 0, , .	0.4	1
38	The dynamic relationship among the money market mutual funds, the commercial paper market, and the repo market. European Journal of Finance, 2019, 25, 395-414.	3.1	1
39	Time-frequency linkages of international housing markets and macroeconomic drivers. International Journal of Housing Markets and Analysis, 2021, 14, 652-679.	1.1	1
40	125 Years of Time-Varying Effects of Fiscal Policy on Financial Markets. SSRN Electronic Journal, 0, , .	0.4	1