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	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
2	Dynamic connectedness and spillovers across sectors: Evidence from the Indian stock market. Scottish Journal of Political Economy, 2022, 69, 283-300.	1.6	25
3	The local employment effect of house prices: Evidence from U.S. States. , 2022, 55, 101805.		7
4	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
5	Predicting Housing Market Sentiment: The Role of Financial, Macroeconomic and Real Estate Uncertainties. Journal of Behavioral Finance, 2022, 23, 189-209.	1.7	6
6	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
7	Time-frequency linkages of international housing markets and macroeconomic drivers. International Journal of Housing Markets and Analysis, 2021, 14, 652-679.	1.1	1
8	Is the future really observable? A practical approach to model monetary policy rules. Empirical Economics, 2021, 61, 1189-1223.	3.0	2
9	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
10	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
11	Dynamic Impact of Unconventional Monetary Policy on International REITs. Journal of Risk and Financial Management, 2021, 14, 429.	2.3	8
12	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
13	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
14	Investorsâ€™ risk perceptions in the US and global stock market integration. Research in International Business and Finance, 2020, 52, 101169.	5.9	25
15	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
16	Evaluating the forecasting power of foreign Country's income growth: a global analysis. Journal of Economic Studies, 2020, 47, 1071-1092.	1.9	2
17	Uncovering the global network of economic policy uncertainty. Research in International Business and Finance, 2020, 53, 101223.	5.9	27
18	Estimating Excess Sensitivity and Habit Persistence in Consumption Using Greenbook Forecasts. Oxford Bulletin of Economics and Statistics, 2020, 82, 257-284.	1.7	3

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19	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
20	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
21	Time-varying response of treasury yields to monetary policy shocks. Journal of Financial Regulation and Compliance, 2019, 27, 422-442.	1.5	2
22	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
23	Oil speculation and herding behavior in emerging stock markets. Journal of Economics and Finance, 2019, 43, 44-56.	1.8	20
24	Geopolitical Risks and Movements in Islamic Bond and Equity Markets: A Note. Defence and Peace Economics, 2019, 30, 367-379.	1.9	82
25	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
26	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
27	Forecasting house prices in OECD economies. Journal of Forecasting, 2018, 37, 170-190.	2.8	22
28	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
29	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
30	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
31	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
32	The Role of Push and Pull Factors in Driving Global Capital Flows. Applied Economics Quarterly, 2016, 62, 117-146.	0.1	7
33	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
34	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
35	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
36	The Dynamic Relationship between Housing Prices and the Macroeconomy: Evidence from OECD Countries. SSRN Electronic Journal, 0, , .	0.4	1

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37	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
38	Modeling House Price Synchronization Across the U.S. States and Their Time-Varying Macroeconomic Linkages. SSRN Electronic Journal, 0, , .	0.4	2
39	Wavelet Linkages of Global Housing Markets and Macroeconomy. SSRN Electronic Journal, 0, , .	0.4	2
40	125 Years of Time-Varying Effects of Fiscal Policy on Financial Markets. SSRN Electronic Journal, 0, , .	0.4	1