Marco Gallegati

List of Publications by Year
in descending order

35 papers	776 citations	759233 12 h-index	552781 26 g-index
36 all docs	36 docs citations	36 times ranked	518 citing authors

#	ARTICLE	IF	CITATIONS
1	Multiscale evaluation of CMIP5 models using wavelet-based descriptive and diagnostic techniques. Climatic Change, 2022, 170, 1.	3.6	3
2	Long swings in the growth of government expenditure: an international historical perspective. Public Choice, 2022, 192, 227-248.	1.7	1
3	The medium-run Phillips curve: A timeâ€“frequency investigation for the UK. Journal of Macroeconomics, 2022, 73, 103450.	1.3	1
4	Introduction to the special issue on â€œNew macroeconomic perspectives on inequality, credit, and stabilityâ€• Journal of Economic Behavior and Organization, 2021, 183, 884-886.	2.0	0
5	International Historical Evidence on Money Growth and Inflation: The Role of High Inflation Episodes. B E Journal of Macroeconomics, 2021, 21, 541-564.	0.4	5
6	A system for dating long wave phases in economic development. Journal of Evolutionary Economics, 2019, 29, 803-822.	1.7	4
7	DSGE model with financial frictions over subsets of business cycle frequencies. Journal of Economic Dynamics and Control, 2019, 100, 152-163.	1.6	9
8	A systematic wavelet-based exploratory analysis of climatic variables. Climatic Change, 2018, 148, 325-338.	3.6	14
9	Macrofinancial imbalances in historical perspective: A global crisis index. Journal of Economic Dynamics and Control, 2018, 91, 190-205.	1.6	7
10	Long waves in prices: new evidence from wavelet analysis. Cliometrica, 2017, 11, 127-151.	1.8	18
11	â€œWavelet-Basedâ€•Early Warning Signals of Financial Stress: An Application to IMFâ€™s AE-FSI. , 2016, , 195-220.		0
12	Productivity and unemployment: a scale-by-scale panel data analysis for the G7 countries. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	9
13	Growth and Cycles of the Italian Economy Since 1861: The New Evidence. Italian Economic Journal, 2015, 1, 25-59.	1.8	10
14	The forward looking information content of equity and bond markets for aggregate investments. Journal of Economics and Business, 2014, 75, 1-24.	2.7	10
15	Interest rate spreads and output: A time scale decomposition analysis using wavelets. Computational Statistics and Data Analysis, 2014, 76, 283-290.	1.2	27
16	Does Productivity Affect Unemployment? A Time-Frequency Analysis for the US. Dynamic Modeling and Econometrics in Economics and Finance, 2014, , 23-46.	0.5	15
17	Making leading indicators more leading. Journal of Business Cycle Measurement and Analysis, 2014, 2014, 1-21.	0.4	2
18	Bond vs stock market's Q: Testing for stability across frequencies and over time. Journal of Empirical Finance, 2013, 24, 138-150.	1.8	24

#	ARTICLE	IF	CITATIONS
19	Structural change and phase variation: A re-examination of the q-model using wavelet exploratory analysis. Structural Change and Economic Dynamics, 2013, 25, 60-73.	4.5	13
20	Time Scale Analysis of Interest Rate Spreads and Output Using Wavelets. Axioms, 2013, 2, 182-207.	1.9	7
21	Errors-in-Variables and the Wavelet Multiresolution Approximation Approach: A Monte Carlo Study. Advances in Econometrics, 2012, , 149-171.	0.3	4
22	A wavelet-based approach to test for financial market contagion. Computational Statistics and Data Analysis, 2012, 56, 3491-3497.	1.2	173
23	The US Wage Phillips Curve across Frequencies and over Time*. Oxford Bulletin of Economics and Statistics, 2011, 73, 489-508.	1.7	103
24	Instrumental variables and wavelet decompositions. Economic Modelling, 2010, 27, 1498-1513.	3.8	22
25	Overall trade specialization and economic development: countries diversify. Review of World Economics, 2009, 145, 37-55.	2.0	61
26	Wavelet analysis of stock returns and aggregate economic activity. Computational Statistics and Data Analysis, 2008, 52, 3061-3074.	1.2	136
27	Semiparametric analysis of the specialization-income relationship. Applied Economics Letters, 2008, 15, 301-306.	1.8	13
28	Wavelet Variance Analysis of Output in G-7 Countries. Studies in Nonlinear Dynamics and Econometrics, 2007, 11, .	0.3	38
29	Chapter 4 The Decomposition of the Inflationâ€“Unemployment Relationship by Time Scale Using Wavelets. Contributions To Economic Analysis, 2006, , 93-111.	0.1	3
30	Requiem for the unit root in per capita real GDP? Additional evidence from historical data. Empirical Economics, 2005, 30, 37-63.	3.0	15
31	Financial constraints and the balance sheet channel: a re-interpretation. Applied Economics, 2005, 37, 1925-1933.	2.2	6
32	On the nature and causes of business fluctuations in Italy, 1861â€“2000. Explorations in Economic History, 2005, 42, 81-100.	1.7	12
33	Business Cycle Fluctuations in Mediterranean Countries (1960-2000). Emerging Markets Finance and Trade, 2004, 40, 28-47.	3.1	8
34	Volatility and persistence of fluntuations: individual production series in Italy, 1890â€“1985. Applied Economics, 1995, 27, 677-688.	2.2	2
35	DATA REDUCTION BY THE HAAR FUNCTION: A CASE STUDY OF THE PHILLIPS CURVE. Macroeconomic Dynamics, 0, , 1-18.	0.7	1