Nelson C Mark

List of Publications by Year
in descending order

47 papers	4,266 citations	249298 26 h-index	286692 43 g-index
61 all docs	61 docs citations	61 times ranked	1979 citing authors

#	Article	IF	Citations
1	Demographics and Monetary Policy Shocks. Journal of Money, Credit and Banking, 2021, 53, 1229-1266.	0.9	7
2	Whereâ€™s the Risk? The Forward Premium Bias, the Carry-Trade Premium, and Risk-Reversals in General Equilibrium. Journal of International Money and Finance, 2019, 95, 297-316.	1.3	7
3	Measures of global uncertainty and carry-trade excess returns. Journal of International Money and Finance, 2018, 88, 212-227.	1.3	44
4	IDENTIFYING EXCHANGE RATE COMMON FACTORS. International Economic Review, 2018, 59, 2193-2218.	0.6	29
5	Global macro risks in currency excess returns. Journal of Empirical Finance, 2018, 45, 300-315.	0.9	31
6	Exchange Rate Dynamics. , 2018, , 4128-4133.		0
7	Demographics and aggregate household saving in Japan, China, and India. Journal of Macroeconomics, 2017, 51, 175-191.	0.7	50
8	Precautionary Saving of Chinese and U.S. Households. Journal of Money, Credit and Banking, 2017, 49, 635-661.	0.9	37
9	Demographic Patterns and Household Saving in China. American Economic Journal: Macroeconomics, 2015, 7, 58-94.	1.5	84
10	Third-country effects on the exchange rate. Journal of International Economics, 2015, 96, 227-243.	1.4	24
11	Factor Model Forecasts of Exchange Rates. Econometric Reviews, 2015, 34, 32-55.	0.5	94
12	Chapter 1 Business Cycles, Consumption, and Risk Sharing: How Different Is China?. Frontiers of Economics and Globalization, 2011, , 3-22.	0.3	2
13	LINKAGES BETWEEN EXCHANGE RATE POLICY AND MACROECONOMIC PERFORMANCE. Pacific Economic Review, 2011, 16, 395-420.	0.7	23
14	Bias Reduction in Dynamic Panel Data Models by Common Recursive Mean Adjustment*. Oxford Bulletin of Economics and Statistics, 2010, 72, 567-599.	0.9	26
15	A multinomial logit approach to exchange rate policy classification with an application to growth. Journal of International Money and Finance, 2010, 29, 1438-1462.	1.3	15
16	Changing Monetary Policy Rules, Learning, and Real Exchange Rate Dynamics. Journal of Money, Credit and Banking, 2009, 41, 1047-1070.	0.9	106
17	Endogenous discounting, the world saving glut and the U.S. current account. Journal of International Economics, 2008, 75, 30-53.	1.4	46
18	Exchange Rate Models Are Not as Bad as You Think [with Comments and Discussion]. NBER Macroeconomics Annual, 2007, 22, 381-473.	2.5	175

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19	Official interventions and the forward premium anomaly. Journal of Empirical Finance, 2007, 14, 499-522.	0.9	16
20	Unbiased Estimation of the Half-Life to PPP Convergence in Panel Data. Journal of Money, Credit and Banking, 2006, 38, 921-938.	0.9	70
21	Special issue on advances in international money, macro and finance. International Journal of Finance and Economics, 2006, 11, 175-175.	1.9	0
22	Dynamic Seemingly Unrelated Cointegrating Regressions. Review of Economic Studies, 2005, 72, 797-820.	2.9	159
23	The real exchange rate and real interest differentials: the role of nonlinearities. International Journal of Finance and Economics, 2005, 10, 323-335.	1.9	18
24	Cointegration Vector Estimation by Panel DOLS and Long-run Money Demand*. Oxford Bulletin of Economics and Statistics, 2003, 65, 655-680.	0.9	495
25	Price Index Convergence Among United States Cities*. International Economic Review, 2002, 43, 1081-1099.	0.6	214
26	Nominal exchange rates and monetary fundamentals. Journal of International Economics, 2001, 53, 29-52.	1.4	331
27	Asset Pricing with Distorted Beliefs: Are Equity Returns Too Good to Be True?. American Economic Review, 2000, 90, 787-805.	4.0	288
28	Nominal Exchange Rates and Monetary Fundamentals: Evidence from a Small Post-Bretton Woods Panel. SSRN Electronic Journal, 1999, , .	0.4	41
29	Rethinking Deviations From Uncovered Interest Parity: the Role of Covariance Risk and Noise. Economic Journal, 1998, 108, 1686-1706.	1.9	127
30	Real exchange-rate prediction over long horizons. Journal of International Economics, 1997, 43, 29-60.	1.4	86
31	Frequency Domain Tests for Residual Serial Correlation in Cointegration Regressions. Oxford Bulletin of Economics and Statistics, 1997, 59, 549-567.	0.9	2
32	Understanding spot and forward exchange rate regressions. Journal of Applied Econometrics, 1997, 12, 715-734.	1.3	108
33	Understanding spot and forward exchange rate regressions. Journal of Applied Econometrics, 1997, 12, 715-734.	1.3	9
34	Alternative Long-horizon Exchange-rate Predictors. International Journal of Finance and Economics, 1996, 1, 229-250.	1.9	18
35	The Economic Content of Indicators of Developing Country Creditworthiness. Staff Papers - International Monetary Fund International Monetary Fund, 1996, 43, 688.	2.3	112
36	Testing Volatility Restrictions on Intertemporal Marginal Rates of Substitution Implied by Euler Equations and Asset Returns. Journal of Finance, 1994, 49, 123-152.	3.2	46

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37	The equity premium and the risk-free rate. Journal of Monetary Economics, 1993, 31, 21-45.	1.8	206
38	Some Evidence in Favor of a Monetary Rational Expectations Exchange Rate Model with Imperfect Capital Substitutability. International Economic Review, 1992, 33, 223.	0.6	18
39	Testing the CAPM with Timeâ€Varying Risks and Returns. Journal of Finance, 1991, 46, 1485-1505.	3.2	80
40	Real and nominal exchange rates in the long run: An empirical investigation. Journal of International Economics, 1990, 28, 115-136.	1.4	344
41	Time-varying betas and risk premia in the pricing of forward foreign exchange contracts. Journal of Financial Economics, 1988, 22, 335-354.	4.6	116
42	The International Transmission of Real Business Cycles. International Economic Review, 1988, 29, 493.	0.6	54
43	International debt and world business fluctuations. Journal of International Money and Finance, 1987, 6, 153-165.	1.3	9
44	On time varying risk premia in the foreign exchange market: An econometric analysis. Journal of Monetary Economics, 1985, 16, 3-18.	1.8	150
45	Some evidence on the international inequality of real interest rates. Journal of International Money and Finance, 1985, 4, 189-208.	1.3	113
46	Exchange Rates as Exchange Rate Common Factors. SSRN Electronic Journal, 0, , .	0.4	10
47	Asymptotic Power Advantages of Long-Horizon Regression Tests. SSRN Electronic Journal, 0, , .	0.4	4