

Marcelle Chauvet

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

49
papers

1,073
citations

15
h-index

32
g-index

68
ext. papers

1,397
ext. citations

1.4
avg, IF

4.62
L-index

#	Paper	IF	Citations
49	International Stock Markets Linkages: A Dynamic Factor Model Approach 2019 , 3-38		
48	The end of Brazilian big inflation: lessons to monetary policy from a standard New Keynesian model. <i>Empirical Economics</i> , 2018 , 55, 1475-1505	1.2	2
47	Assessment of hybrid Phillips Curve specifications. <i>Economics Letters</i> , 2017 , 156, 53-57	1.3	
46	Mortgage default risk: New evidence from internet search queries. <i>Journal of Urban Economics</i> , 2016 , 96, 91-111	4.1	24
45	Real-time nowcasting of nominal GDP with structural breaks. <i>Journal of Econometrics</i> , 2016 , 191, 312-324.	4.6	12
44	A dynamic factor model of the yield curve components as a predictor of the economy. <i>International Journal of Forecasting</i> , 2016 , 32, 324-343	5.3	8
43	What does financial volatility tell us about macroeconomic fluctuations?. <i>Journal of Economic Dynamics and Control</i> , 2015 , 52, 340-360	1.3	18
42	The future of oil: Geology versus technology. <i>International Journal of Forecasting</i> , 2015 , 31, 207-221	5.3	40
41	Nonlinear Relationship Between Permanent and Transitory Components of Monetary Aggregates and the Economy. <i>Econometric Reviews</i> , 2015 , 34, 228-254	1.1	12
40	Nonstationarities and Markov Switching Models 2014 , 123-146		1
39	Forecasting Output. <i>Handbook of Economic Forecasting</i> , 2013 , 141-194		39
38	EMPLOYMENT AND THE BUSINESS CYCLE. <i>Manchester School</i> , 2013 , 81, 16-42	0.8	2
37	What Does Financial Volatility Tell Us About Macroeconomic Fluctuations?. <i>SSRN Electronic Journal</i> , 2012 ,	1	3
36	How better monetary statistics could have signaled the financial crisis. <i>Journal of Econometrics</i> , 2011 , 161, 6-23	2.6	51
35	Financial Aggregation and Index Number Theory 2011 ,		8
34	Business cycle monitoring with structural changes. <i>International Journal of Forecasting</i> , 2010 , 26, 777-793.	3.3	8
33	MEASUREMENT ERROR IN MONETARY AGGREGATES: A MARKOV SWITCHING FACTOR APPROACH. <i>Macroeconomic Dynamics</i> , 2009 , 13, 381-412	0.6	11

32	International Financial Aggregation and Index Number Theory: A Chronological Half-century Empirical Overview. <i>Open Economies Review</i> , 2009 , 20, 1-37	1	9
31	A Comparison of the Real-Time Performance of Business Cycle Dating Methods. <i>Journal of Business and Economic Statistics</i> , 2008 , 26, 42-49	3.8	166
30	Chapter 1 Dating Business Cycle Turning Points. <i>Contributions To Economic Analysis</i> , 2006 , 1-54		32
29	Forecasting Brazilian output and its turning points in the presence of breaks: a comparison of linear and nonlinear models. <i>Estudos Economicos</i> , 2006 , 36, 5-46	0.1	2
28	Dating Business Cycle Turning Points 2005 ,		18
27	Forecasting recessions using the yield curve. <i>Journal of Forecasting</i> , 2005 , 24, 77-103	2.1	94
26	SUNSPOTS, ANIMAL SPIRITS, AND ECONOMIC FLUCTUATIONS. <i>Macroeconomic Dynamics</i> , 2003 , 7, 140-169		30
25	Identifying Business Cycle Turning Points in Real Time 2003 , 85,		7
24	Markov switching in disaggregate unemployment rates. <i>Empirical Economics</i> , 2002 , 27, 205-232	1.2	11
23	Predicting a recession: evidence from the yield curve in the presence of structural breaks. <i>Economics Letters</i> , 2002 , 77, 245-253	1.3	42
22	The Brazilian business and growth cycles. <i>Revista Brasileira De Economia</i> , 2002 , 56, 75-106	2.3	10
21	Markov switching in disaggregate unemployment rates 2002 , 61-88		
20	Recent Changes in the US Business Cycle. <i>Manchester School</i> , 2001 , 69, 481-508	0.8	43
19	Predicting A Recession: Evidence From The Yield Curve In The Presence Of Structural Breaks. <i>SSRN Electronic Journal</i> , 2001 ,	1	3
18	Forecasting Recessions Using the Yield Curve. <i>SSRN Electronic Journal</i> , 2001 ,	1	6
17	Stock Market Fluctuations And The Business Cycle. <i>SSRN Electronic Journal</i> , 2001 ,	1	6
16	NONLINEAR RISK. <i>Macroeconomic Dynamics</i> , 2001 , 5, 621-646	0.6	11
15	A Monthly Indicator of Brazilian GDP. <i>Brazilian Review of Econometrics</i> , 2001 , 21, 1	2	9

14	Coincident and Leading Indicators of the Stock Market. <i>SSRN Electronic Journal</i> , 2000 ,	1	1
13	The Brazilian Business Cycle and Growth Cycle. <i>SSRN Electronic Journal</i> , 2000 ,	1	1
12	Coincident and leading indicators of the stock market. <i>Journal of Empirical Finance</i> , 2000 , 7, 87-111	2.7	87
11	Nonlinear Risk. <i>SSRN Electronic Journal</i> , 1999 ,	1	4
10	Stock market fluctuations and the business cycle. <i>Journal of Economic and Social Measurement</i> , 1999 , 25, 235-257	0.3	30
9	An Econometric Characterization of Business Cycle Dynamics with Factor Structure and Regime Switching. <i>International Economic Review</i> , 1998 , 39, 969	1.2	182
8	Measurement Error in Monetary Aggregates: A Markov Switching Factor Approach. <i>SSRN Electronic Journal</i> ,	1	2
7	A Joint Dynamic Bi-Factor Model of the Yield Curve and the Economy as a Predictor of Business Cycles. <i>SSRN Electronic Journal</i> ,	1	4
6	Real Time Changes in Monetary Policy. <i>SSRN Electronic Journal</i> ,	1	2
5	A Dynamic Factor Model of the Yield Curve as a Predictor of the Economy. <i>SSRN Electronic Journal</i> ,	1	2
4	Fear and Loathing in the Housing Market: Evidence from Search Query Data. <i>SSRN Electronic Journal</i> ,	1	6
3	A Monthly Indicator of Brazilian GDP. <i>SSRN Electronic Journal</i> ,	1	1
2	Is the U.S. Recession Over Yet. <i>SSRN Electronic Journal</i> ,	1	1
1	Recent Changes in the U.S. Business Cycle. <i>SSRN Electronic Journal</i> ,	1	5