Frank Schorfheide

List of Publications by Year
in descending order

80 papers	6,837 citations	159358 30 h-index	128067 60 g-index
94 all docs	94 docs citations	94 times ranked	1762 citing authors

#	Article	IF	Citations
1	Bayesian Analysis of DSGE Models. Econometric Reviews, 2007, 26, 113-172.	0.5	899
2	Testing for Indeterminacy: An Application to U.S. Monetary Policy. American Economic Review, 2004, 94, 190-217.	4.0	759
3	Loss function-based evaluation of DSGE models. Journal of Applied Econometrics, 2000, 15, 645-670.	1.3	432
4	Priors from General Equilibrium Models for VARS*. International Economic Review, 2004, 45, 643-673.	0.6	399
5	On the Fit of New Keynesian Models. Journal of Business and Economic Statistics, 2007, 25, 123-143.	1.8	365
6	Do central banks respond to exchange rate movements? A structural investigation. Journal of Monetary Economics, 2007, 54, 1069-1087.	1.8	363
7	Forming priors for DSGE models (and how it affects the assessment of nominal rigidities). Journal of Monetary Economics, 2008, 55, 1191-1208.	1.8	213
8	Computing sunspot equilibria in linear rational expectations models. Journal of Economic Dynamics and Control, 2003, 28, 273-285.	0.9	190
9	A Bayesian Look at New Open Economy Macroeconomics. NBER Macroeconomics Annual, 2005, 20, 313-366.	2.5	174
10	Inflation in the Great Recession and New Keynesian Models. American Economic Journal: Macroeconomics, 2015, 7, 168-196.	1.5	169
11	Learning and monetary policy shifts. Review of Economic Dynamics, 2005, 8, 392-419.	0.7	167
12	Real-Time Forecasting With a Mixed-Frequency VAR. Journal of Business and Economic Statistics, 2015, 33, 366-380.	1.8	164
13	Learning-by-Doing as a Propagation Mechanism. American Economic Review, 2002, 92, 1498-1520.	4.0	159
14	Identifying Long-Run Risks: A Bayesian Mixed-Frequency Approach. Econometrica, 2018, 86, 617-654.	2.6	154
15	Macroeconomic Dynamics Near the ZLB: A Tale of Two Countries. Review of Economic Studies, 2018, 85, 87-118.	2.9	117
16	Labor-supply shifts and economic fluctuations. Journal of Monetary Economics, 2003, 50, 1751-1768.	1.8	111
17	DSGE Model-Based Forecasting. Handbook of Economic Forecasting, 2013, , 57-140.	3.4	102
18	VAR forecasting under misspecification. Journal of Econometrics, 2005, 128, 99-136.	3.5	95

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19	Bayesian and Frequentist Inference in Partially Identified Models. Econometrica, 2012, 80, 755-782.	2.6	92
20	SEQUENTIAL MONTE CARLO SAMPLING FOR DSGE MODELS. Journal of Applied Econometrics, 2014, 29, 1073-1098.	1.3	86
21	Dynamic prediction pools: An investigation of financial frictions and forecasting performance. Journal of Econometrics, 2016, 192, 391-405.	3.5	86
22	Shrinkage Estimation of High-Dimensional Factor Models with Structural Instabilities. Review of Economic Studies, 2016, 83, 1511-1543.	2.9	83
23	Bayesian Analysis of DSGE Models. SSRN Electronic Journal, 2006, , .	0.4	75
24	How Structural Are Structural Parameters? [with Comments and Discussion]. NBER Macroeconomics Annual, 2007, 22, 83-167.	2.5	71
25	Nonâ€stationary Hours in a DSGE Model. Journal of Money, Credit and Banking, 2007, 39, 1357-1373.	0.9	70
26	Quantile spline models for global temperature change. Climatic Change, 1994, 28, 395-404.	1.7	61
27	Monetary Policy Analysis with Potentially Misspecified Models. American Economic Review, 2009, 99, 1415-1450.	4.0	61
28	Improving <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" display="inline" overflow="scroll"><mml:mi>G</mml:mi><mml:mi>D</mml:mi><mml:mi>P</mml:mi></mml:math> measurement: A measurement-error perspective. Journal of Econometrics, 2016, 191, 384-397.	3.5	53
29	Sticky Prices versus Monetary Frictions: An Estimation of Policy Trade-offs. American Economic Journal: Macroeconomics, 2011, 3, 60-90.	1.5	48
30	On the Use of Holdout Samples for Model Selection. American Economic Review, 2012, 102, 477-481.	4.0	45
31	Evaluating DSGE model forecasts of comovements. Journal of Econometrics, 2012, 171, 152-166.	3.5	45
32	Methods versus substance: Measuring the effects of technology shocks. Journal of Monetary Economics, 2012, 59, 826-846.	1.8	43
33	Testing for Indeterminacy: An Application to U. S. Monetary Policy. SSRN Electronic Journal, 2002, , .	0.4	42
34	Estimation with overidentifying inequality moment conditions. Journal of Econometrics, 2009, 153, 136-154.	3.5	41
35	Assessing DSGE model nonlinearities. Journal of Economic Dynamics and Control, 2017, 83, 34-54.	0.9	41
36	Real-time forecast evaluation of DSGE models with stochastic volatility. Journal of Econometrics, 2017, 201, 322-332.	3.5	40

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37	Inference for VARs identified with sign restrictions. Quantitative Economics, 2018, 9, 1087-1121.	0.9	40
38	Estimation and Evaluation of DSGE Models: Progress and Challenges. , 2013, , 184-230.		38
39	Bayesian Analysis of DSGE Modelsâ€"Rejoinder. Econometric Reviews, 2007, 26, 211-219.	0.5	37
40	Panel forecasts of country-level Covid-19 infections. Journal of Econometrics, 2021, 220, 2-22.	3.5	37
41	A Markov-switching multifractal inter-trade duration model, with application to US equities. Journal of Econometrics, 2013, 177, 320-342.	3.5	33
42	LABOR-MARKET HETEROGENEITY, AGGREGATION, AND POLICY (IN)VARIANCE OF DSGE MODEL PARAMETERS. Journal of the European Economic Association, 2013, 11, 193-220.	1.9	33
43	Forecasting With Dynamic Panel Data Models. Econometrica, 2020, 88, 171-201.	2.6	31
44	DSGE model-based forecasting of non-modelled variables. International Journal of Forecasting, 2010, 26, 348-373.	3.9	29
45	On the Comparison of Interval Forecasts. Journal of Time Series Analysis, 2018, 39, 953-965.	0.7	28
46	DSGE Model-Based Forecasting. SSRN Electronic Journal, 0, , .	0.4	26
47	Priors from General Equilibrium Models for VARs. SSRN Electronic Journal, 0, , .	0.4	26
48	Learning and Monetary Policy Shifts. SSRN Electronic Journal, 2003, , .	0.4	25
49	Tempered particle filtering. Journal of Econometrics, 2019, 210, 26-44.	3.5	24
50	Piecewise-linear approximations and filtering for DSGE models with occasionally-binding constraints. Review of Economic Dynamics, 2021, 41, 96-120.	0.7	18
51	MINIMUM DISTANCE ESTIMATION OF NONSTATIONARY TIME SERIES MODELS. Econometric Theory, 2002, 18, 1385-1407.	0.6	13
52	Testing for Indeterminacy: An Application to U.S. Monetary Policy: Reply. American Economic Review, 2007, 97, 530-533.	4.0	11
53	Forming Priors for DSGE Models (and How It Affects the Assessment of Nominal Rigidities). SSRN Electronic Journal, 2006, , .	0.4	10
54	Macroeconomic Dynamics Near the ZLB: A Tale of Two Equilibria. SSRN Electronic Journal, 2013, , .	0.4	10

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55	To hold out or not to hold out. Research in Economics, 2016, 70, 332-345.	0.4	8
56	Non-Stationary Hours in a DSGE Model. SSRN Electronic Journal, 0, , .	0.4	8
57	Inflation Dynamics in a Small Open-Economy Model under Inflation Targeting: Some Evidence from Chile. SSRN Electronic Journal, 2008, , .	0.4	7
58	Online estimation of DSGE models. Econometrics Journal, 2021, 24, C33-C58.	1.2	7
59	SVARs with occasionally-binding constraints. Journal of Econometrics, 2022, 231, 477-499.	3.5	7
60	Boosting Your Instruments: Estimation with Overidentifying Inequality Moment Conditions. SSRN Electronic Journal, 0, , .	0.4	5
61	Evaluating DSGE Model Forecasts of Comovements. SSRN Electronic Journal, 0, , .	0.4	4
62	Macroeconomic Dynamics Near the ZLB: A Tale of Two Countries. SSRN Electronic Journal, 0, , .	0.4	4
63	Learning-by-Doing as a Propagation Mechanism. SSRN Electronic Journal, 2001, , .	0.4	3
64	Estimation and Evaluation of DSGE Models: Progress and Challenges. SSRN Electronic Journal, 0, , .	0.4	3
65	Bayesian methods in macroeconometrics. , 2010, , 28-34.		3
66	Monetary Policy Analysis with Potentially Misspecified Models. SSRN Electronic Journal, 0, , .	0.4	3
67	DSGE Model-Based Forecasting of Non-Modelled Variables. SSRN Electronic Journal, 0, , .	0.4	3
68	Policy Predictions If the Model Doesn't Fit. SSRN Electronic Journal, 2004, , .	0.4	2
69	Policy Predictions if the Model Does Not Fit. Journal of the European Economic Association, 2005, 3, 434-443.	1.9	2
70	Sticky Prices versus Monetary Frictions: An Estimation of Policy Trade-Offs. SSRN Electronic Journal, 0, , .	0.4	2
71	Comment on: â€œMonetary policy under uncertainty in an estimated model with labor market frictionsâ€• by Luca Sala, Ulf SÃ¶derstrÃ¶m, and Antonella Trigari. Journal of Monetary Economics, 2008, 55, 1007-1010.	1.8	1
72	Bayesian Methods in Macroeconometrics. , 2008, , 1-6.		1

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73	Assessing DSGE Model Nonlinearities. SSRN Electronic Journal, 2013, , .	0.4	0
74	Sequential Monte Carlo Sampling for DSGE Models. SSRN Electronic Journal, 2013, , .	0.4	0
75	Real-Time Forecast Evaluation of DSGE Models with Stochastic Volatility. SSRN Electronic Journal, 2016, , .	0.4	0
76	Online Estimation of DSGE Models. SSRN Electronic Journal, 0, , .	0.4	0
77	Sequential Monte Carlo Sampling for DSGE Models. SSRN Electronic Journal, 0, , .	0.4	0
78	Evaluating DSGE Model Forecasts of Comovements. SSRN Electronic Journal, 0, , .	0.4	0
79	Real-Time Forecast Evaluation of DSGE Models with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	0
80	Bayesian Methods in Macroeconometrics. , 2018, , 800-805.		0