Chiara Scotti

List of Publications by Year
in descending order

20 papers	1,374 citations	1163117 8 h-index	839539 18 g-index
21 all docs	21 docs citations	21 times ranked	671 citing authors

#	Article	IF	Citations
1	Real-Time Measurement of Business Conditions. Journal of Business and Economic Statistics, 2009, 27, 417-427.	2.9	633
2	Surprise and uncertainty indexes: Real-time aggregation of real-activity macro-surprises. Journal of Monetary Economics, 2016, 82, 1-19.	3.4	229
3	Evaluating asset-market effects of unconventional monetary policy: a multi-country review. Economic Policy, 2014, 29, 749-799.	2.3	225
4	Unconventional Monetary Policy and International Risk Premia. Journal of Money, Credit and Banking, 2018, 50, 1827-1850.	1.6	90
5	Is the intrinsic value of a macroeconomic news announcement related to its asset price impact?. Journal of Monetary Economics, 2017, 92, 78-95.	3.4	57
6	Markov switching GARCH models of currency turmoil in Southeast Asia. Emerging Markets Review, 2008, 9, 104-128.	4.4	39
7	Evaluating Asset-Market Effects of Unconventional Monetary Policy : A Cross-Country Comparison. International Finance Discussion Paper, 2014, 2014, 1-65.	0.8	27
8	The COVID-19 Crisis and the Federal Reserve's Policy Response. Finance and Economics Discussion Series, 2021, 2021, 1-23.	0.5	18
9	Words speak as loudly as actions: Central bank communication and the response of equity prices to macroeconomic announcements. Journal of Econometrics, 2022, 231, 387-409.	6.5	18
10	Does anyone listen when politicians talk? The effect of political commentaries on policy rate decisions and expectations. Journal of International Money and Finance, 2019, 95, 95-111.	2.5	9
11	Is the Intrinsic Value of Macroeconomic News Announcements Related to Their Asset Price Impact?. Finance and Economics Discussion Series, 2015, 2015, 1-49.	0.5	8
12	Surprise and Uncertainty Indexes: Real-Time Aggregation of Real-Activity Macro Surprises. International Finance Discussion Paper, 2013, 2013, 1-35.	0.8	6
13	Macroeconomic and Financial Risks: A Tale of Mean and Volatility. International Finance Discussion Paper, 2021, 2021, 1-56.	0.8	5
14	Does Anyone Listen when Politicians Talk? The Effect of Political Commentaries on Policy Rate Decisions and Expectations. Finance and Economics Discussion Series, 2016, 2016, 1-38.	0.5	2
15	Surprise and Uncertainty Indexes: Real-Time Aggregation of Real-Activity Macro Surprises. International Finance Discussion Paper, 2016, 2016, 1-42.	0.8	2
16	The Effect of Large Macro Surprises on Mutual Funds' Liquidity Profile. SSRN Electronic Journal, 0, , .	0.4	2
17	How Correlated is LIBOR with Bank Funding Costs?. FEDS Notes, 2020, 2020, .	0.7	2
18	Is the Intrinsic Value of Macroeconomic News Announcements Related to their Asset Price Impact?. Finance and Economics Discussion Series, 2016, 2015, .	0.5	1

#	ARTICLE	IF	CITATIONS
19	Monitoring the Liquidity Profile of Mutual Funds. FEDS Notes, 2020, 2020, .	0.7	1
20	Measuring the Liquidity Profile of Mutual Funds. Finance and Economics Discussion Series, 2019, 2019, .	0.5	0