

# Chiara Scotti

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/519186/publications.pdf>

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

#	ARTICLE	IF	CITATIONS
19	Markov switching GARCH models of currency turmoil in Southeast Asia. <i>Emerging Markets Review</i> , 2008, 9, 104-128.	4.4	39
20	The Effect of Large Macro Surprises on Mutual Funds' Liquidity Profile. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2