

Petre Caraiani

List of Publications by Year in descending order

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Version: 2024-02-01

42
papers

462
citations

840776

11
h-index

752698

20
g-index

42
all docs

42
docs citations

42
times ranked

333
citing authors

#	ARTICLE	IF	CITATIONS
1	The predictive power of singular value decomposition entropy for stock market dynamics. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2014, 393, 571-578.	2.6	45
2	Evidence of Multifractality from Emerging European Stock Markets. <i>PLoS ONE</i> , 2012, 7, e40693.	2.5	45
3	Using Complex Networks to Characterize International Business Cycles. <i>PLoS ONE</i> , 2013, 8, e58109.	2.5	39
4	Characterizing emerging European stock markets through complex networks: From local properties to self-similar characteristics. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2012, 391, 3629-3637.	2.6	36
5	Money and output: New evidence based on wavelet coherence. <i>Economics Letters</i> , 2012, 116, 547-550.	1.9	27
6	Stylized facts of business cycles in a transition economy in time and frequency. <i>Economic Modelling</i> , 2012, 29, 2163-2173.	3.8	25
7	Evidence of multifractality from CEE exchange rates against Euro. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015, 419, 395-407.	2.6	22
8	The effects of monetary policy on stock market bubbles at zero lower bound: Revisiting the evidence. <i>Economics Letters</i> , 2018, 169, 55-58.	1.9	19
9	The impact of monetary policy shocks on stock market bubbles: International evidence. <i>Finance Research Letters</i> , 2020, 34, 101268.	6.7	18
10	Nonlinear dynamics in CEE stock markets indices. <i>Economics Letters</i> , 2012, 114, 329-331.	1.9	16
11	Evaluating exchange rate forecasts along time and frequency. <i>International Review of Economics and Finance</i> , 2017, 51, 60-81.	4.5	12
12	Oil shocks and production network structure: Evidence from the OECD. <i>Energy Economics</i> , 2019, 84, 104559.	12.1	12
13	Comparing monetary policy rules in CEE economies: A Bayesian approach. <i>Economic Modelling</i> , 2013, 32, 233-246.	3.8	10
14	The predictive power of local properties of financial networks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 466, 79-90.	2.6	10
15	Testing for nonlinearity and chaos in economic time series with noise titration. <i>Economics Letters</i> , 2013, 120, 192-194.	1.9	9
16	Estimating DSGE models across time and frequency. <i>Journal of Macroeconomics</i> , 2015, 44, 33-49.	1.3	9
17	Monetary policy and bubbles in US REITs. <i>International Review of Finance</i> , 2021, 21, 675-687.	1.9	9
18	The Role of Recurrence Plots in Characterizing the Output-Unemployment Relationship: An Analysis. <i>PLoS ONE</i> , 2013, 8, e56767.	2.5	7

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19	Money and output causality: A structural approach. <i>International Review of Economics and Finance</i> , 2016, 42, 220-236.	4.5	7
20	Modeling the Comovement of Entropy between Financial Markets. <i>Entropy</i> , 2018, 20, 417.	2.2	7
21	Production network structure and the impact of the monetary policy shocks: Evidence from the OECD. <i>Economics Letters</i> , 2020, 193, 109271.	1.9	7
22	The performance of publicly funded startups in Romania. <i>Economic Systems</i> , 2021, 45, 100908.	2.2	7
23	Can monetary policy lean against housing bubbles?. <i>Economic Modelling</i> , 2022, 110, 105801.	3.8	7
24	The Impact of Financial and Macroeconomic Shocks on the Entropy of Financial Markets. <i>Entropy</i> , 2019, 21, 316.	2.2	6
25	Effects of Conventional and Unconventional Monetary Policy Shocks on Housing Prices in the United States: The Role of Sentiment. <i>Journal of Behavioral Finance</i> , 0, , 1-13.	1.7	6
26	The impact of oil supply news shocks on corporate investments and the structure of production network. <i>Energy Economics</i> , 2022, 110, 106011.	12.1	6
27	Do money and financial variables help forecasting output in emerging European Economies?. <i>Empirical Economics</i> , 2014, 46, 743-763.	3.0	5
28	The role of money in DSGE models: a forecasting perspective. <i>Journal of Macroeconomics</i> , 2016, 47, 315-330.	1.3	4
29	Using Entropy to Evaluate the Impact of Monetary Policy Shocks on Financial Networks. <i>Entropy</i> , 2021, 23, 1465.	2.2	4
30	Forecasting Financial Networks. <i>Computational Economics</i> , 2020, 55, 983-997.	2.6	3
31	Housing markets, monetary policy, and the international comovement of housing bubbles. <i>Review of International Economics</i> , 2020, 28, 365-375.	1.3	3
32	An Estimation of Output Gap in Romanian Economy Using the DSGE Approach. <i>Prague Economic Papers</i> , 2009, 18, 366-379.	0.5	3
33	The uncertain unit root in GDP and CPI: a wavelet-based perspective. <i>Applied Economics Letters</i> , 2013, 20, 297-299.	1.8	2
34	What drives the nonlinearity of time series: A frequency perspective. <i>Economics Letters</i> , 2014, 125, 40-42.	1.9	2
35	Business Cycle Accounting for Peripheral European Economies. <i>Scottish Journal of Political Economy</i> , 2016, 63, 468-496.	1.6	2
36	A quantitative explanation of the low productivity in South-Eastern European economies: the role of misallocations. <i>Empirica</i> , 2018, 45, 707-745.	1.8	2

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37	Monetary Policy Effects on Energy Sector Bubbles. <i>Energies</i> , 2019, 12, 472.	3.1	2
38	Is the response of the bank of England to exchange rate movements frequency-dependent?. <i>Journal of Macroeconomics</i> , 2020, 63, 103187.	1.3	2
39	Credit policy and asset price bubbles. <i>Journal of Macroeconomics</i> , 2020, 65, 103229.	1.3	2
40	Bayesian estimation of the Okun coefficient for Romania. <i>Acta Oeconomica</i> , 2010, 60, 79-92.	0.5	1
41	Stock Prices Still Move Too Much For Dividends But Less So: A Reappraisal of Shiller 1981. <i>Critical Finance Review</i> , 2021, 10, 409-418.	0.9	1
42	Using LASSO-family models to estimate the impact of monetary policy on corporate investments. <i>Economics Letters</i> , 2021, 210, 110182.	1.9	1