

# Ricardo M Sousa

## List of Publications by Year in descending order

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Version: 2024-02-01

114  
papers

2,968  
citations

218381

26  
h-index

223531

46  
g-index

115  
all docs

115  
docs citations

115  
times ranked

1429  
citing authors

#	ARTICLE	IF	CITATIONS
1	Energy prices and CO2 emission allowance prices: A quantile regression approach. <i>Energy Policy</i> , 2014, 70, 201-206.	4.2	141
2	The macroeconomic effects of fiscal policy. <i>Applied Economics</i> , 2012, 44, 4439-4454.	1.2	139
3	Financial reforms and income inequality. <i>Economics Letters</i> , 2012, 116, 583-587.	0.9	135
4	An empirical analysis of energy cost pass-through to CO 2 emission prices. <i>Energy Economics</i> , 2015, 49, 149-156.	5.6	107
5	Housing wealth, financial wealth, money demand and policy rule: Evidence from the euro area. <i>North American Journal of Economics and Finance</i> , 2010, 21, 88-105.	1.8	91
6	US monetary policy and sectoral commodity prices. <i>Journal of International Money and Finance</i> , 2015, 57, 61-85.	1.3	87
7	REAL EFFECTS OF MONETARY POLICY IN LARGE EMERGING ECONOMIES. <i>Macroeconomic Dynamics</i> , 2012, 16, 190-212.	0.6	86
8	The real effects of financial stress in the Eurozone. <i>International Review of Financial Analysis</i> , 2013, 30, 1-17.	3.1	81
9	What are the effects of fiscal policy on asset markets?. <i>Economic Modelling</i> , 2011, 28, 1871-1890.	1.8	78
10	What explain the short-term dynamics of the prices of CO2 emissions?. <i>Energy Economics</i> , 2014, 46, 122-135.	5.6	78
11	Consumption, (dis)aggregate wealth, and asset returns. <i>Journal of Empirical Finance</i> , 2010, 17, 606-622.	0.9	76
12	Fiscal and monetary policies in the BRICS: A panel VAR approach. <i>Economic Modelling</i> , 2016, 58, 535-542.	1.8	75
13	Commodity Prices, Inflationary Pressures, and Monetary Policy: Evidence from BRICS Economies. <i>Open Economies Review</i> , 2013, 24, 677-694.	0.9	71
14	The skill premium effect of technological change: New evidence from United States manufacturing. <i>International Labour Review</i> , 2017, 156, 113-131.	1.0	71
15	How do banking crises impact on income inequality?. <i>Applied Economics Letters</i> , 2012, 19, 1425-1429.	1.0	60
16	How Does Fiscal Consolidation Impact on Income Inequality?. <i>Review of Income and Wealth</i> , 2014, 60, 702-726.	1.5	58
17	What determines the duration of a fiscal consolidation program?. <i>Journal of International Money and Finance</i> , 2013, 37, 113-134.	1.3	55
18	What determines the likelihood of structural reforms?. <i>European Journal of Political Economy</i> , 2015, 37, 129-145.	1.0	54

#	ARTICLE	IF	CITATIONS
19	Wealth effects in emerging market economies. <i>International Review of Economics and Finance</i> , 2012, 24, 155-166.	2.2	53
20	FISCAL POLICY AND ASSET PRICES. <i>Bulletin of Economic Research</i> , 2013, 65, 154-177.	0.5	50
21	How does fiscal policy react to wealth composition and asset prices?. <i>Journal of Macroeconomics</i> , 2012, 34, 874-890.	0.7	46
22	Testing for asymmetric causality between U.S. equity returns and commodity futures returns. <i>Finance Research Letters</i> , 2015, 12, 38-47.	3.4	39
23	Booms, Busts, and Normal Times in the Housing Market. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 25-45.	1.8	39
24	Nonlinear monetary policy reaction functions in large emerging economies: the case of Brazil and China. <i>Applied Economics</i> , 2014, 46, 973-984.	1.2	38
25	U.S. equity and commodity futures markets: Hedging or financialization?. <i>Energy Economics</i> , 2020, 86, 104660.	5.6	37
26	The macroeconomic effects of fiscal policy in Portugal: a Bayesian SVAR analysis. <i>Portuguese Economic Journal</i> , 2011, 10, 61-82.	0.6	34
27	Inflation synchronization among the G7 and China: The important role of oil inflation. <i>Energy Economics</i> , 2021, 100, 105332.	5.6	32
28	How do central banks react to wealth composition and asset prices?. <i>Economic Modelling</i> , 2012, 29, 641-653.	1.8	31
29	The Impact of Government Spending on the Private Sector: Crowding-out versus Crowding-in Effects. <i>Kyklos</i> , 2011, 64, 516-533.	0.7	28
30	Predicting asset returns in the BRICS: The role of macroeconomic and fundamental predictors. <i>International Review of Economics and Finance</i> , 2016, 41, 122-143.	2.2	28
31	How best to measure discretionary fiscal policy? Assessing its impact on private spending. <i>Economic Modelling</i> , 2013, 34, 15-24.	1.8	27
32	Global factors, uncertainty, weather conditions and energy prices: On the drivers of the duration of commodity price cycle phases. <i>Energy Economics</i> , 2020, 90, 104862.	5.6	26
33	Fiscal Policy Discretion, Private Spending, and Crisis Episodes. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	25
34	ON THE MACROECONOMIC AND WEALTH EFFECTS OF UNCONVENTIONAL MONETARY POLICY. <i>Macroeconomic Dynamics</i> , 2017, 21, 1189-1204.	0.6	25
35	An international forensic perspective of the determinants of bank CDS spreads. <i>Journal of Financial Stability</i> , 2017, 33, 60-70.	2.6	24
36	CONSUMPTION, WEALTH, STOCK AND GOVERNMENT BOND RETURNS: INTERNATIONAL EVIDENCE*. <i>Manchester School</i> , 2011, 79, 1294-1232.	0.4	23

#	ARTICLE	IF	CITATIONS
37	WEALTH, ASSET PORTFOLIO, MONEY DEMAND AND POLICY RULE. Bulletin of Economic Research, 2014, 66, 95-111.	0.5	23
38	Linking wealth and labour income with stock returns and government bond yields. European Journal of Finance, 2015, 21, 806-825.	1.7	23
39	National fiscal consolidations and regional inequality in Europe. Cambridge Journal of Regions, Economy and Society, 2016, 9, 59-80.	1.7	23
40	Windfall gains and labour supply: evidence from the European household panel. IZA Journal of Labor Economics, 2014, 3, 1.	0.5	22
41	Fiscal adjustments, labour market flexibility and unemployment. Economics Letters, 2014, 124, 231-235.	0.9	22
42	Consumption, wealth, stock and housing returns: Evidence from emerging markets. Research in International Business and Finance, 2016, 36, 562-578.	3.1	22
43	ECONOMIC ACTIVITY, CREDIT MARKET CONDITIONS, AND THE HOUSING MARKET. Macroeconomic Dynamics, 2018, 22, 1769-1789.	0.6	22
44	The Housing Cycle: What Role for Mortgage Market Development and Housing Finance?. Journal of Real Estate Finance and Economics, 2020, 61, 607-670.	0.8	22
45	Can Fiscal Policy Stimulus Boost Economic Recovery?. Revue Economique, 2011, Vol. 62, 1045-1066.	0.1	21
46	How Does Fiscal Consolidation Impact on Income Inequality?. SSRN Electronic Journal, 0, , .	0.4	21
47	Money demand in the euro area, the US and the UK: Assessing the role of nonlinearity. Economic Modelling, 2013, 32, 507-515.	1.8	21
48	Can Fiscal Policy Stimulus Boost Economic Recovery?. SSRN Electronic Journal, 0, , .	0.4	21
49	The Determinants of the Volatility of Fiscal Policy Discretion. Fiscal Studies, 2014, 35, 91-115.	0.8	20
50	Fundamentals, Financial Factors, and the Dynamics of Investment in Emerging Markets. Emerging Markets Finance and Trade, 2011, 47, 88-105.	1.7	18
51	Fiscal adjustments and income inequality: a first assessment. Applied Economics Letters, 2012, 19, 1627-1632.	1.0	18
52	Do country-level financial structures explain bank-level CDS spreads?. Journal of International Financial Markets, Institutions and Money, 2017, 48, 135-145.	2.1	18
53	Spillovers from the oil sector to the housing market cycle. Energy Economics, 2017, 61, 209-220.	5.6	18
54	The Macroeconomic Effects of Fiscal Policy. SSRN Electronic Journal, 0, , .	0.4	17

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55	The Legacy and the Tyranny of Time: Exit and Re-Entry of Sovereigns to International Capital Markets. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 1969-1994.	0.9	16
56	Assessing long-term fiscal developments: A new approach. <i>Journal of International Money and Finance</i> , 2011, 30, 130-146.	1.3	14
57	The Macroeconomic Effects of Fiscal Policy in Portugal: A Bayesian SVAR Analysis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
58	Investment in emerging market economies. <i>Empirical Economics</i> , 2012, 43, 97-119.	1.5	13
59	Political, Institutional, and Economic Factors Underlying Deficit Volatility. <i>Review of International Economics</i> , 2013, 21, 719-732.	0.6	13
60	Do cay and cayMS predict stock and housing returns? Evidence from a nonparametric causality test. <i>International Review of Economics and Finance</i> , 2017, 48, 269-279.	2.2	13
61	Fiscal regime shifts in Portugal. <i>Portuguese Economic Journal</i> , 2011, 10, 83-108.	0.6	12
62	Using time-varying transition probabilities in Markov switching processes to adjust US fiscal policy for asset prices. <i>Economic Modelling</i> , 2013, 34, 25-36.	1.8	12
63	Is fiscal fatigue a threat to consolidation programmes?. <i>Environment and Planning C: Urban Analytics and City Science</i> , 2015, 33, 765-779.	1.5	12
64	Do IMF fiscal forecasts add value?. <i>Journal of Forecasting</i> , 2018, 37, 650-665.	1.6	12
65	What uncertainty does to euro area sovereign bond markets: Flight to safety and flight to quality. <i>Journal of International Money and Finance</i> , 2022, 122, 102574.	1.3	12
66	The dual shocks of the COVID-19 and the oil price collapse: A spark or a setback for the circular economy?. <i>Energy Economics</i> , 2022, 109, 105913.	5.6	12
67	International monetary policy and cryptocurrency markets: dynamic and spillover effects. <i>European Journal of Finance</i> , 0, , 1-21.	1.7	12
68	Wealth-to-income ratio, government bond yields and financial stress in the Euro Area. <i>Applied Economics Letters</i> , 2012, 19, 1085-1088.	1.0	11
69	What is the impact of wealth shocks on asset allocation?. <i>Quantitative Finance</i> , 2015, 15, 493-508.	0.9	11
70	Assessing financial and housing wealth effects through the lens of a nonlinear framework. <i>Research in International Business and Finance</i> , 2017, 39, 840-850.	3.1	11
71	Can the Consumption-Wealth Ratio Predict Housing Returns? Evidence from OECD Countries. <i>Real Estate Economics</i> , 2019, 47, 935-976.	1.0	10
72	Wealth-to-income ratio and stock returns: evidence from the Euro Area. <i>Applied Economics Letters</i> , 2012, 19, 619-622.	1.0	9

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73	The effects of monetary policy in a small open economy: the case of Portugal. Applied Economics, 2014, 46, 240-251.	1.2	9
74	Fiscal consolidation and financial reforms. Applied Economics, 2015, 47, 3740-3755.	1.2	9
75	A competing risks tale on successful and unsuccessful fiscal consolidations. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101148.	2.1	9
76	Building proxies that capture time-variation in expected returns using a VAR approach. Applied Financial Economics, 2011, 21, 147-163.	0.5	8
77	Structural breaks and nonlinearity in US and UK public debts. Applied Economics Letters, 2013, 20, 653-657.	1.0	8
78	Do debt crises boost financial reforms?. Applied Economics Letters, 2015, 22, 356-360.	1.0	8
79	Nonlinear effects of asset prices on fiscal policy: Evidence from the UK, Italy and Spain. Economic Modelling, 2015, 44, 358-362.	1.8	8
80	Consumption growth, preference for smoothing, changes in expectations and risk premium. Quarterly Review of Economics and Finance, 2015, 56, 80-97.	1.5	8
81	Assessing Long-Term Fiscal Developments: A New Approach. SSRN Electronic Journal, 2009, , .	0.4	7
82	Fiscal policy in the BRICs. Studies in Nonlinear Dynamics and Econometrics, 2014, 18, .	0.2	7
83	Income inequality, fiscal stimuli and political (in)stability. International Tax and Public Finance, 2017, 24, 484-511.	0.5	7
84	Consumption, asset wealth, equity premium, term spread, and flight to quality. European Financial Management, 2020, 26, 778-807.	1.7	7
85	Discretionary Government Consumption, Private Domestic Demand, and Crisis Episodes. Open Economies Review, 2013, 24, 79-100.	0.9	6
86	Modelling money demand: further evidence from an international comparison. Applied Economics Letters, 2013, 20, 1052-1055.	1.0	6
87	Can re-regulation of the financial sector strike back public debt?. Economic Modelling, 2015, 51, 159-171.	1.8	6
88	Predicting risk premium under changes in the conditional distribution of stock returns. Journal of International Financial Markets, Institutions and Money, 2017, 50, 204-218.	2.1	6
89	Unconventional monetary policy reaction functions: evidence from the US. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.2	6
90	Asset Returns Under Model Uncertainty: Evidence from the Euro Area, the US and the UK. Computational Economics, 2019, 54, 139-176.	1.5	6

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91	On the duration of sovereign ratings cycle phases. <i>Journal of Economic Behavior and Organization</i> , 2021, 182, 512-526.	1.0	6
92	Fiscal Policy, Housing and Stock Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
93	Do pandemic, trade policy and world uncertainties affect oil price returns?. <i>Resources Policy</i> , 2022, 77, 102705.	4.2	6
94	FINANCIAL MARKETS' SHUTDOWN AND REACCESS. <i>Economic Inquiry</i> , 2018, 56, 562-571.	1.0	5
95	The Impact of Fiscal Consolidation on Human Development. <i>Journal of International Development</i> , 2018, 30, 399-429.	0.9	5
96	How does monetary policy respond to the dynamics of the shadow banking sector?. <i>International Journal of Finance and Economics</i> , 2020, 25, 228-247.	1.9	5
97	Assessing long-term fiscal developments: evidence from Portugal. <i>Applied Economics Letters</i> , 2010, 18, 1-5.	1.0	4
98	HOW DO FISCAL CONSOLIDATION AND FISCAL STIMULI IMPACT ON THE SYNCHRONIZATION OF BUSINESS CYCLES?. <i>Bulletin of Economic Research</i> , 2017, 69, 309-329.	0.5	4
99	Wealth-to-Income Ratio and Stock Market Movements: Evidence from a Nonparametric Causality Test. <i>International Review of Finance</i> , 2018, 18, 495-506.	1.1	4
100	Systemic financial crises and the housing market cycle. <i>Applied Economics Letters</i> , 2018, 25, 724-729.	1.0	4
101	Are Stock and Housing Returns Complements or Substitutes? Evidence from OECD Countries. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
102	Chapter 1 Collateralizable Wealth, Asset Returns, and Systemic Risk: International Evidence. <i>International Symposia in Economic Theory and Econometrics</i> , 2010, , 1-27.	0.2	3
103	Consumption, Wealth, Stock and Housing Returns: Evidence from Emerging Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
104	Can the Wealth-to-Income Ratio be a Useful Predictor in Alternative Finance? Evidence from the Housing Risk Premium. <i>International Symposia in Economic Theory and Econometrics</i> , 2012, , 67-79.	0.2	3
105	Linking U.S. State-level housing market returns, and the consumption-(Dis)Aggregate wealth ratio. <i>International Review of Economics and Finance</i> , 2021, 71, 779-810.	2.2	3
106	Consumption, Wealth, Stock and Government Bond Returns: International Evidence. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	2
107	Financial stress and sovereign debt composition. <i>Applied Economics Letters</i> , 2016, 23, 678-683.	1.0	2
108	Wealth Shocks and Risk Aversion. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2

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109	What Can Fifty-Two Collateralizable Wealth Measures Tell Us About Future Housing Market Returns? Evidence from U.S. State-Level Data. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 81-107.	0.8	1
110	Property of Stocks and Wealth Effects on Consumption. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
111	Interest rate gaps in an uncertain global context: why "too low (high) for too long?". <i>Empirical Economics</i> , 0, , .	1.5	1
112	Time-varying expected returns: evidence from the United States and the United Kingdom. <i>Applied Economics Letters</i> , 2012, 19, 413-416.	1.0	0
113	Prima por calificaci3n y cambio tecnol3gico. Nueva evidencia sobre las manufacturas estadounidenses. <i>International Labour Review</i> , 2017, 136, 115-134.	0.1	0
114	3volution technologique et prime 3 la comp3tence: un effet confirm3 par le cas de l'industrie manufacturi3re aux tats-Unis. <i>International Labour Review</i> , 2017, 156, 129-149.	0.1	0