

Efrem Castelnovo

List of Publications by Year in descending order

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56
papers

2,166
citations

430442

18
h-index

288905

40
g-index

61
all docs

61
docs citations

61
times ranked

910
citing authors

#	ARTICLE	IF	CITATIONS
1	Uncertainty before and during COVID-19: A survey. <i>Journal of Economic Surveys</i> , 2023, 37, 821-864.	3.7	17
2	Uncertainty and monetary policy in good and bad times: A replication of the vector autoregressive investigation by Bloom (2009). <i>Journal of Applied Econometrics</i> , 2022, 37, 210-217.	1.3	13
3	Uncertainty shocks and the great recession: Nonlinearities matter. <i>Economics Letters</i> , 2021, 198, 109669.	0.9	13
4	Financial uncertainty and real activity: The good, the bad, and the ugly. <i>European Economic Review</i> , 2021, 136, 103750.	1.2	17
5	Economic Policy Uncertainty Spillovers in Booms and Busts. <i>Oxford Bulletin of Economics and Statistics</i> , 2020, 82, 125-155.	0.9	77
6	The global effects of Covid-19-induced uncertainty. <i>Economics Letters</i> , 2020, 194, 109392.	0.9	116
7	Policy Forum: Macroeconomic Policies and the Business Cycle: Evidence and Recommendations. <i>Australian Economic Review</i> , 2020, 53, 93-94.	0.4	0
8	Yield Curve and Financial Uncertainty: Evidence Based on US Data. <i>Australian Economic Review</i> , 2019, 52, 323-335.	0.4	8
9	What Do We Know About the Macroeconomic Effects of Fiscal Policy? A Brief Survey of the Literature on Fiscal Multipliers. <i>Australian Economic Review</i> , 2019, 52, 78-93.	0.4	12
10	Macroeconomic Policies in a Low Interest Rate Environment: Back to Keynes?. <i>Australian Economic Review</i> , 2018, 51, 70-86.	0.4	2
11	Uncertainty-dependent effects of monetary policy shocks: A new-Keynesian interpretation. <i>Journal of Economic Dynamics and Control</i> , 2018, 93, 277-296.	0.9	64
12	Introduction to the Policy Forum: Macroeconomic Policies after the Global Financial Crisis. <i>Australian Economic Review</i> , 2018, 51, 68-69.	0.4	0
13	GIMME A BREAK! IDENTIFICATION AND ESTIMATION OF THE MACROECONOMIC EFFECTS OF MONETARY POLICY SHOCKS IN THE UNITED STATES. <i>Macroeconomic Dynamics</i> , 2018, 22, 1613-1651.	0.6	11
14	Uncertainty-Dependent Effects of Monetary Policy Shocks: A New Keynesian Interpretation. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
15	Risk management-driven policy rate gap. <i>Economics Letters</i> , 2018, 171, 235-238.	0.9	10
16	A Short Review of the Recent Literature on Uncertainty. <i>Australian Economic Review</i> , 2017, 50, 68-78.	0.4	47
17	Liquidity traps and large-scale financial crises. <i>Journal of Economic Dynamics and Control</i> , 2017, 81, 99-114.	0.9	4
18	Economic policy uncertainty and unemployment in the United States: A nonlinear approach. <i>Economics Letters</i> , 2017, 151, 31-34.	0.9	257

#	ARTICLE	IF	CITATIONS
19	Google It Up! A Google Trends-based Uncertainty index for the United States and Australia. <i>Economics Letters</i> , 2017, 161, 149-153.	0.9	98
20	Estimating the real effects of uncertainty shocks at the Zero Lower Bound. <i>European Economic Review</i> , 2017, 100, 257-272.	1.2	107
21	Introduction to the Policy Forum: Macroeconomic Consequences of Macroprudential Policies. <i>Australian Economic Review</i> , 2016, 49, 77-82.	0.4	3
22	Monetary policy shocks and Cholesky VARs: an assessment for the Euro area. <i>Empirical Economics</i> , 2016, 50, 383-414.	1.5	7
23	Modest macroeconomic effects of monetary policy shocks during the great moderation: An alternative interpretation. <i>Journal of Macroeconomics</i> , 2016, 47, 300-314.	0.7	6
24	Estimating Fiscal Multipliers: News from a Non-linear World. <i>Economic Journal</i> , 2015, 125, 746-776.	1.9	135
25	Monetary Policy Indeterminacy and Identification Failures in the U.S.: Results from A Robust Test. <i>Journal of Applied Econometrics</i> , 2015, 30, 924-947.	1.3	21
26	Uncertainty shocks and unemployment dynamics in U.S. recessions. <i>Journal of Monetary Economics</i> , 2014, 67, 78-92.	1.8	385
27	POLICY RULES, REGIME SWITCHES, AND TREND INFLATION: AN EMPIRICAL INVESTIGATION FOR THE UNITED STATES. <i>Macroeconomic Dynamics</i> , 2014, 18, 920-942.	0.6	12
28	What does a Monetary Policy Shock Do? An International Analysis with Multiple Filters*. <i>Oxford Bulletin of Economics and Statistics</i> , 2013, 75, 759-784.	0.9	4
29	Monetary policy shocks and financial conditions: A Monte Carlo experiment. <i>Journal of International Money and Finance</i> , 2013, 32, 282-303.	1.3	14
30	POLICY SWITCH AND THE GREAT MODERATION: THE ROLE OF EQUILIBRIUM SELECTION. <i>Macroeconomic Dynamics</i> , 2012, 16, 449-471.	0.6	14
31	Estimating the Evolution of Money's Role in the U.S. Monetary Business Cycle. <i>Journal of Money, Credit and Banking</i> , 2012, 44, 23-52.	0.9	55
32	Testing the Structural Interpretation of the Price Puzzle with a Cost Channel Model*. <i>Oxford Bulletin of Economics and Statistics</i> , 2012, 74, 425-452.	0.9	33
33	On the dynamics of international inflation. <i>Economics Letters</i> , 2011, 112, 189-191.	0.9	5
34	Calvo vs. Rotemberg in a trend inflation world: An empirical investigation. <i>Journal of Economic Dynamics and Control</i> , 2011, 35, 1852-1867.	0.9	56
35	Stock market conditions and monetary policy in a DSGE model for the U.S.. <i>Journal of Economic Dynamics and Control</i> , 2010, 34, 1700-1731.	0.9	76
36	Monetary Policy, Inflation Expectations and The Price Puzzle. <i>Economic Journal</i> , 2010, 120, 1262-1283.	1.9	129

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37	Trend inflation and macroeconomic volatilities in the post-WWII U.S. economy. North American Journal of Economics and Finance, 2010, 21, 19-33.	1.8	13
38	Tracking U.S. inflation expectations with domestic and global indicators. Journal of International Money and Finance, 2010, 29, 1340-1356.	1.3	12
39	Regime shifts and the stability of backward-looking Phillips curves in open economies. Journal of International Money and Finance, 2008, 27, 40-53.	1.3	5
40	TAYLOR RULES AND INTEREST RATE SMOOTHING IN THE EURO AREA. Manchester School, 2007, 75, 1-16.	0.4	38
41	Learning-by-Doing vs. Learning by Researching in a model of climate change policy analysis. Ecological Economics, 2005, 54, 261-276.	2.9	35
42	Model Uncertainty, Optimal Monetary Policy and the Preferences of the Fed. Scottish Journal of Political Economy, 2004, 51, 105-126.	1.1	33
43	Global Warming, Uncertainty and Endogenous Technical Change. Environmental Modeling and Assessment, 2003, 8, 291-301.	1.2	9
44	What does Monetary Policy Reveal about a Central Bank's Preferences?. Economic Notes, 2003, 32, 335-359.	0.3	12
45	Taylor rules, omitted variables, and interest rate smoothing in the US. Economics Letters, 2003, 81, 55-59.	0.9	65
46	Emission Trading Restrictions with Endogenous Technological Change. International Environmental Agreements: Politics, Law and Economics, 2001, 1, 379-395.	1.5	15
47	Google It Up! A Google Trends-Based Uncertainty Index for the United States and Australia. SSRN Electronic Journal, 0, , .	0.4	2
48	Estimating the Real Effects of Uncertainty Shocks at the Zero Lower Bound. SSRN Electronic Journal, 0, , .	0.4	5
49	Uncertainty and Monetary Policy in Good and Bad Times. SSRN Electronic Journal, 0, , .	0.4	46
50	Economic Policy Uncertainty Spillovers in Booms and Busts. SSRN Electronic Journal, 0, , .	0.4	16
51	Risk Management-Driven Policy Rate Gap. SSRN Electronic Journal, 0, , .	0.4	2
52	Economic Policy Uncertainty Spillovers in Booms and Busts. SSRN Electronic Journal, 0, , .	0.4	9
53	Domestic and Global Uncertainty: A Survey and Some New Results. SSRN Electronic Journal, 0, , .	0.4	11
54	Domestic and Global Uncertainty: A Survey and Some New Results. SSRN Electronic Journal, 0, , .	0.4	8

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55	Liquidity Traps and Large-Scale Financial Crises. SSRN Electronic Journal, 0, , .	0.4	0
56	Risk Management-Driven Policy Rate Gap. SSRN Electronic Journal, 0, , .	0.4	0