Mario Forni

List of Publications by Year
in descending order

32 papers	4,927 citations	331670 21 h-index	501196 28 g-index
32 all docs	32 docs citations	32 times ranked	1418 citing authors

#	Article	IF	Citations
1	Policy and Business Cycle Shocks: A Structural Factor Model Representation of the US Economy. Journal of Risk and Financial Management, 2021, 14, 371.	2.3	3
2	Structural VARs and noninvertible macroeconomic models. Journal of Applied Econometrics, 2019, 34, 221-246.	2.3	27
3	Dynamic factor model with infiniteâ€dimensional factor space: Forecasting. Journal of Applied Econometrics, 2018, 33, 625-642.	2.3	32
4	Noise Bubbles. Economic Journal, 2017, 127, 1940-1976.	3.6	7
5	Dynamic factor models with infinite-dimensional factor space: Asymptotic analysis. Journal of Econometrics, 2017, 199, 74-92.	6.5	68
6	Noisy News in Business Cycles. American Economic Journal: Macroeconomics, 2017, 9, 122-152.	2.7	31
7	Government spending shocks in open economy VARs. Journal of International Economics, 2016, 99, 68-84.	3.0	50
8	Dynamic factor models with infinite-dimensional factor spaces: One-sided representations. Journal of Econometrics, 2015, 185, 359-371.	6.5	96
9	No News in Business Cycles. Economic Journal, 2014, 124, 1168-1191.	3.6	71
10	Sufficient information in structural VARs. Journal of Monetary Economics, 2014, 66, 124-136.	3.4	123
11	The general dynamic factor model: One-sided representation results. Journal of Econometrics, 2011, 163, 23-28.	6.5	63
12	The dynamic effects of monetary policy: A structural factor model approach. Journal of Monetary Economics, 2010, 57, 203-216.	3.4	131
13	New Eurocoin: Tracking Economic Growth in Real Time. Review of Economics and Statistics, 2010, 92, 1024-1034.	4.3	281
14	OPENING THE BLACK BOX: STRUCTURAL FACTOR MODELS WITH LARGE CROSS SECTIONS. Econometric Theory, 2009, 25, 1319-1347.	0.7	289
15	New Eurocoin: Tracking Economic Growth in Real Time. SSRN Electronic Journal, 2007, , .	0.4	45
16	A Core Inflation Indicator for the Euro Area. Journal of Money, Credit and Banking, 2005, 37, 539-560.	1.6	172
17	The Generalized Dynamic Factor Model. Journal of the American Statistical Association, 2005, 100, 830-840.	3.1	616
18	The generalized dynamic factor model consistency and rates. Journal of Econometrics, 2004, 119, 231-255.	6.5	213

#	Article	IF	Citations
19	Do financial variables help forecasting inflation and real activity in the euro area?. Journal of Monetary Economics, 2003, 50, 1243-1255.	3.4	227
20	Spillovers and the growth of local industries. Journal of Industrial Economics, 2002, 50, 151-171.	1.3	48
21	A Measure of Comovement for Economic Variables: Theory and Empirics. Review of Economics and Statistics, 2001, 83, 232-241.	4.3	242
22	Federal policies and local economies: Europe and the US. European Economic Review, 2001, 45, 109-134.	2.3	114
23	THE GENERALIZED DYNAMIC FACTOR MODEL: REPRESENTATION THEORY. Econometric Theory, 2001, 17, 1113-1141.	0.7	264
24	Coincident and Leading Indicators for the Euro Area. Economic Journal, 2001, 111, C62-C85.	3.6	105
25	The Generalized Dynamic-Factor Model: Identification and Estimation. Review of Economics and Statistics, 2000, 82, 540-554.	4.3	1,223
26	Aggregation of linear dynamic microeconomic models. Journal of Mathematical Economics, 1999, 31, 131-158.	0.8	25
27	Risk and potential insurance in Europe. European Economic Review, 1999, 43, 1237-1256.	2.3	24
28	Let's Get Real: A Factor Analytical Approach to Disaggregated Business Cycle Dynamics. Review of Economic Studies, 1998, 65, 453-473.	5.4	312
29	Dynamic Common Factors in Large Cross-Sections. , 1996, , 27-42.		14
30	No News in Business Cycles. SSRN Electronic Journal, 0, , .	0.4	3
31	Noisy News in Business Cycles. SSRN Electronic Journal, 0, , .	0.4	5
32	Noise Bubbles. SSRN Electronic Journal, 0, , .	0.4	3