

Christopher Neely

List of Publications by Year in descending order

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141
papers

4,856
citations

279798

23
h-index

175258

52
g-index

208
all docs

208
docs citations

208
times ranked

1772
citing authors

#	ARTICLE	IF	CITATIONS
1	Forecasting the Equity Risk Premium: The Role of Technical Indicators. <i>Management Science</i> , 2014, 60, 1772-1791.	4.1	719
2	Is Technical Analysis in the Foreign Exchange Market Profitable? A Genetic Programming Approach. <i>Journal of Financial and Quantitative Analysis</i> , 1997, 32, 405.	3.5	468
3	Unconventional monetary policy had large international effects. <i>Journal of Banking and Finance</i> , 2015, 52, 101-111.	2.9	287
4	International channels of the Fed's unconventional monetary policy. <i>Journal of International Money and Finance</i> , 2014, 44, 24-46.	2.5	214
5	Jumps, cojumps and macro announcements. <i>Journal of Applied Econometrics</i> , 2011, 26, 893-921.	2.3	212
6	The Adaptive Markets Hypothesis: Evidence from the Foreign Exchange Market. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 467-488.	3.5	208
7	Robust estimation of intraweek periodicity in volatility and jump detection. <i>Journal of Empirical Finance</i> , 2011, 18, 353-367.	1.8	142
8	Information shares in the US Treasury market. <i>Journal of Banking and Finance</i> , 2008, 32, 1221-1233.	2.9	114
9	Intraday technical trading in the foreign exchange market. <i>Journal of International Money and Finance</i> , 2003, 22, 223-237.	2.5	113
10	International comovements in inflation rates and country characteristics. <i>Journal of International Money and Finance</i> , 2011, 30, 1471-1490.	2.5	102
11	The temporal pattern of trading rule returns and exchange rate intervention: intervention does not generate technical trading profits. <i>Journal of International Economics</i> , 2002, 58, 211-232.	3.0	100
12	Four Stories of Quantitative Easing. , 2013, 95, .		100
13	Technical trading rules in the European Monetary System. <i>Journal of International Money and Finance</i> , 1999, 18, 429-458.	2.5	92
14	Can Markov switching models predict excess foreign exchange returns?. <i>Journal of Banking and Finance</i> , 2007, 31, 279-296.	2.9	77
15	Intraday liquidity dynamics and news releases around price jumps: Evidence from the DJIA stocks. <i>Journal of Financial Markets</i> , 2014, 17, 121-149.	1.3	73
16	Central bank authorities' beliefs about foreign exchange intervention. <i>Journal of International Money and Finance</i> , 2008, 27, 1-25.	2.5	65
17	Technical analysis and central bank intervention. <i>Journal of International Money and Finance</i> , 2001, 20, 949-970.	2.5	64
18	Risk Aversion Versus Intertemporal Substitution. <i>Journal of Business and Economic Statistics</i> , 2001, 19, 395-403.	2.9	56

#	ARTICLE	IF	CITATIONS
19	Lessons from the evolution of foreign exchange trading strategies. <i>Journal of Banking and Finance</i> , 2013, 37, 3783-3798.	2.9	54
20	Target zones and conditional volatility: The role of realignments. <i>Journal of Empirical Finance</i> , 1999, 6, 177-192.	1.8	53
21	Risk-adjusted, ex ante, optimal technical trading rules in equity markets. <i>International Review of Economics and Finance</i> , 2003, 12, 69-87.	4.5	51
22	Technical Analysis in the Foreign Exchange Market: A Layman's Guide. , 1997, 79, .		47
23	Technical Analysis and the Profitability of U.S. Foreign Exchange Intervention. , 1998, 80, .		46
24	Investigating the intertemporal riskâ€œreturn relation in international stock markets with the component GARCH model. <i>Economics Letters</i> , 2008, 99, 371-374.	1.9	45
25	Central bank intervention and exchange rate volatility, its continuous and jump components. <i>International Journal of Finance and Economics</i> , 2007, 12, 201-223.	3.5	42
26	An Analysis of Recent Studies of the Effect of Foreign Exchange Intervention. , 2005, 87, .		38
27	Predictability in International Asset Returns: A Reexamination. <i>Journal of Financial and Quantitative Analysis</i> , 2000, 35, 601.	3.5	33
28	An Analysis of the Literature on International Unconventional Monetary Policy. <i>Journal of Economic Literature</i> , 2022, 60, 527-597.	6.5	33
29	Forecasting foreign exchange volatility: Why is implied volatility biased and inefficient? And does it matter?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2009, 19, 188-205.	4.2	31
30	An Introduction to Capital Controls. , 1999, 81, .		30
31	Systemic Risk and the Financial Crisis: A Primer. , 2009, 91, .		30
32	The Sovereign Wealth Funds of Nations. , 2008, 2008, .		22
33	The Transition to Electronic Communications Networks in the Secondary Treasury Market. , 2006, 88, .		21
34	Robust Estimation of Intraweek Periodicity in Volatility and Jump Detection. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	19
35	The Large-Scale Asset Purchases Had Large International Effects. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
36	Unwinding the Current Account Deficit. , 2005, 2005, .		18

#	ARTICLE	IF	CITATIONS
37	The Adaptive Markets Hypothesis: Evidence from the Foreign Exchange Market. SSRN Electronic Journal, 0, , .	0.4	17
38	The Role of Jumps in Volatility Spillovers in Foreign Exchange Markets: Meteor Shower and Heat Waves Revisited. Journal of Business and Economic Statistics, 2020, 38, 410-427.	2.9	17
39	Technical Trading Rules in the European Monetary System. SSRN Electronic Journal, 0, , .	0.4	17
40	The response of multinationals' foreign exchange rate exposure to macroeconomic news. Journal of International Money and Finance, 2019, 94, 32-47.	2.5	16
41	A Survey of Announcement Effects on Foreign Exchange Returns. , 2010, 92, .		16
42	Can Markov Switching Models Predict Excess Foreign Exchange Returns?. SSRN Electronic Journal, 2006, , .	0.4	15
43	Okun's Law: Output and Unemployment. , 2010, 2010, .		15
44	Are Changes in Foreign Exchange Reserves Well Correlated with Official Intervention?. , 2000, 82, .		14
45	How Well Do Monetary Fundamentals Forecast Exchange Rates?. , 2002, 84, .		13
46	Real Interest Rate Persistence: Evidence and Implications. , 2008, 90, .		13
47	Lessons from the Taper Tantrum. , 2014, 2014, .		12
48	Intraday Technical Trading in the Foreign Exchange Market. SSRN Electronic Journal, 1999, , .	0.4	11
49	Foreign Exchange Volatility Is Priced in Equities. Financial Management, 2008, 37, 769-790.	2.7	11
50	Monetary Policy and Economic Performance since the Financial Crisis. Finance and Economics Discussion Series, 2020, 2020, 1-56.	0.5	11
51	Technical Analysis and Central Bank Intervention. SSRN Electronic Journal, 0, , .	0.4	11
52	The Practice of Central Bank Intervention: Looking under the Hood. SSRN Electronic Journal, 2000, , .	0.4	10
53	A Foreign Exchange Intervention in an Era of Restraint. , 2011, 93, .		10
54	How persistent are unconventional monetary policy effects?. Journal of International Money and Finance, 2022, 126, 102653.	2.5	10

#	ARTICLE	IF	CITATIONS
55	The Temporal Pattern of Trading Rule Returns and Central Bank Intervention: Intervention Does Not Generate Technical Trading Rule Profits. SSRN Electronic Journal, 2000, , .	0.4	9
56	An Analysis of Recent Studies of the Effect of Foreign Exchange Intervention. SSRN Electronic Journal, 2005, , .	0.4	9
57	Generalized financial ratios to predict the equity premium. Economic Modelling, 2017, 66, 244-257.	3.8	9
58	Estimation of the discontinuous leverage effect: Evidence from the NASDAQ order book. Journal of Econometrics, 2019, 209, 158-184.	6.5	9
59	Using Implied Volatility to Measure Uncertainty About Interest Rates. , 2005, 87, .		9
60	Authorities' Beliefs about Foreign Exchange Intervention: Getting Back Under the Hood. SSRN Electronic Journal, 0, , .	0.4	9
61	Chinese Foreign Exchange Reserves, Policy Choices and the U.S. Economy. , 2017, 2017, .		9
62	Year-End Seasonality in One-Month LIBOR Derivatives. Journal of Derivatives, 2006, 13, 47-65.	0.3	8
63	Information Shares in the U.S. Treasury Market. SSRN Electronic Journal, 2007, , .	0.4	8
64	The Dynamic Interaction of Trading Flows, Macroeconomic Announcements and the CAD/USD Exchange Rate: Evidence from Disaggregated Data. SSRN Electronic Journal, 0, , .	0.4	8
65	Forecasting the Equity Risk Premium: The Role of Technical Indicators. SSRN Electronic Journal, 2011, , .	0.4	8
66	Which continuous-time model is most appropriate for exchange rates?. Journal of Banking and Finance, 2015, 61, S256-S268.	2.9	8
67	Can risk explain the profitability of technical trading in currency markets?. Journal of International Money and Finance, 2021, 110, 102285.	2.5	8
68	Central Bank Responses to COVID-19. , 2020, 2020, .		8
69	A Survey of Announcement Effects on Foreign Exchange Volatility and Jumps. , 2011, 93, .		8
70	Econometric Modeling of Exchange Rate Volatility and Jumps. SSRN Electronic Journal, 2012, , .	0.4	7
71	Using a Genetic Program to Predict Exchange Rate Volatility. , 2002, , 263-279.		7
72	Responses of International Central Banks to the COVID-19 Crisis. , 2020, 102, .		7

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73	Intraday Liquidity Dynamics of the DJIA Stocks Around Price Jumps. SSRN Electronic Journal, 0, , .	0.4	6
74	The Effects of Large-Scale Asset Purchases on TIPS Inflation Expectations. , 2010, 2010, .		6
75	What Are the Odds? Option-Based Forecasts of FOMC Target Changes. , 2006, 88, .		6
76	Central bank intervention with limited arbitrage. International Journal of Finance and Economics, 2007, 12, 249-260.	3.5	5
77	Lessons from the Evolution of Foreign Exchange Trading Strategies. SSRN Electronic Journal, 2011, , .	0.4	5
78	The Evolution of Federal Reserve Policy and the Impact of Monetary Policy Surprises on Asset Prices. , 2014, 96, .		5
79	Implied Volatility from Options on Gold Futures: Do Statistical Forecasts Add Value or Simply Paint the Lilly?. SSRN Electronic Journal, 0, , .	0.4	5
80	Identifying the Effects of Central Bank Intervention. SSRN Electronic Journal, 0, , .	0.4	5
81	Central Bank Authorities' Beliefs About Foreign Exchange Intervention. SSRN Electronic Journal, 0, , .	0.4	4
82	Technical Analysis in the Foreign Exchange Market. SSRN Electronic Journal, 2011, , .	0.4	4
83	Systematic cojumps, market component portfolios and scheduled macroeconomic announcements. Journal of Empirical Finance, 2017, 43, 43-58.	1.8	4
84	The Microstructure of the U.S. Treasury Market. SSRN Electronic Journal, 0, , .	0.4	4
85	Global Factors in Budget Deficits. , 2003, 2003, .		4
86	Exportersâ€™ Exposures to Currencies: Beyond the Loglinear Model*. Review of Finance, 2016, 20, 1631-1657.	6.3	3
87	The Federal Reserve Responds to Crises: September 11th Was Not the First. , 2004, 86, .		3
88	How Persistent are Monetary Policy Effects at the Zero Lower Bound?. SSRN Electronic Journal, 0, , .	0.4	3
89	The Case for Foreign Exchange Intervention: The Government as a Long-term Speculator. SSRN Electronic Journal, 0, , .	0.4	3
90	Identifying the Effects of U.S. Intervention on the Levels of Exchange Rates. SSRN Electronic Journal, 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
91	Bond Market Mania. , 2003, 2003, .		3
92	The Giant Sucking Sound: Did NAFTA Devour the Mexican Peso?. , 1996, 78, .		3
93	How Much Do Oil Prices Affect Inflation?. , 2015, 2015, .		3
94	Secondary Market Corporate Credit Facility Supports Main Street. , 2020, 2020, .		3
95	A BENEFIT-COST ANALYSIS OF DISINFLATION. Contemporary Economic Policy, 1997, 15, 50-64.	1.7	2
96	CAPITAL FLOWS AND JAPANESE ASSET VOLATILITY. Pacific Economic Review, 2012, 17, 391-414.	1.4	2
97	The Difference Between Currency Manipulation and Monetary Policy. , 2011, 2011, .		2
98	Political Pressure on the Bank of Japan: Interference or Accountability?. , 2013, 2013, .		2
99	Predicting Exchange Rate Volatility: Genetic Programming Versus GARCH and RiskMetrics(TM). , 2002, 84, .		2
100	Central Bank Intervention With Limited Arbitrage. SSRN Electronic Journal, 0, , .	0.4	2
101	“How Central Should the Central Bank Be?” A Comment. , 2010, 2010, .		2
102	Deflation and Real Economic Activity Under the Gold Standard. , 1995, 77, .		2
103	Chinese Foreign Exchange Reserves, Policy Choices, and the U.S. Economy. Federal Reserve Bank of St Louis Review, 2017, 99, 207-231.	1.0	2
104	The Russian Invasion, Oil and Gasoline Prices, and Recession. , 2022, 2022, .		2
105	International Inflation Trends. , 2021, 2021, .		1
106	Will Oil Prices Choke Growth?. , 2004, 2004, .		1
107	The Puzzling Convergence in Foreign Exchange Volatility. , 2006, 2006, .		1
108	The Mysterious Greek Yield Curve. , 2012, 2012, .		1

#	ARTICLE	IF	CITATIONS
109	Monetary Policy and Economic Performance Since the Financial Crisis. , 2021, 103, .		1
110	Common Fluctuations in OECD Budget Balances. SSRN Electronic Journal, 0, , .	0.4	1
111	The Great Foreign Exchange Intervention of 2011. , 2011, 2011, .		1
112	Would It Help To Eliminate Interest on Reserves?. , 2013, 2013, .		1
113	Which Continuous-Time Model is Most Appropriate for Exchange Rates?. SSRN Electronic Journal, 0, , .	0.4	1
114	Chinese Foreign Exchange Reserves and the U.S. Economy. , 2016, 2016, .		1
115	The People's Bank of China Boosts the Yuan. , 2017, 2017, .		1
116	The Stock Market's Wild Ride. , 2020, 2020, .		1
117	Federal Reserve System International Facilities. , 2020, 2020, .		1
118	Supporting Small Borrowers: ABS Markets and the TALF. , 2020, 2020, .		1
119	Endogenous realignments in a target zone. Oxford Economic Papers, 2003, 55, 494-511.	1.2	0
120	Capital Flows and Japanese Asset Volatility. SSRN Electronic Journal, 0, , .	0.4	0
121	Lessons from the Evolution of Foreign Exchange Trading Strategies. SSRN Electronic Journal, 2012, , .	0.4	0
122	Overshooting the Inflation Target. , 2021, 2021, .		0
123	How Expensive Are Stocks?. , 2002, 2002, .		0
124	China's Strategic Petroleum Reserve: A Drop in the Bucket. , 2007, 2007, .		0
125	One Dollar = One Loonie. , 2007, 2007, .		0
126	The Dynamic Interaction of Order Flows and the CAD/USD Exchange Rate. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
127	Markets Worry More about Sovereign Debt. , 2009, 2009, .		0
128	Treasury Market, Microstructure of the U.S.. , 2009, , 863-875.		0
129	U.S. Historical Experience with Deflation. , 2010, 2010, .		0
130	Fiscal Policy and Expected Inflation. , 2011, 2011, .		0
131	Comparing International Bond Yields. , 2014, 2014, .		0
132	Realignments of Target Zone Exchange Rate Systems: What Do We Know?. , 1994, 76, .		0
133	Common Fluctuations in OECD Budget Balances. Federal Reserve Bank of St Louis Review, 2015, 97, 109-132.	1.0	0
134	Financial Engineering Versus Cancer. , 2015, 2015, .		0
135	Common Fluctuations in OECD Budget Balances. , 2015, 97, .		0
136	Generalized Financial Ratios to Predict the Equity Premium. SSRN Electronic Journal, 0, , .	0.4	0
137	Why Are U.S. Bond Yields So High?. , 2018, 2018, .		0
138	The Asset Holdings of the Bank of Japan. , 2019, 2019, .		0
139	What to Expect from Quantitative Tightening. , 2019, 2019, .		0
140	Negative U.S. Interest Rates?. , 2020, 2020, .		0
141	Fed Intervention in the To-Be-Announced Market for Mortgage-Backed Securities. , 2020, 2020, .		0