

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	The Russian Invasion, Oil and Gasoline Prices, and Recession. , 2022, 2022, .		2
2	How persistent are unconventional monetary policy effects?. Journal of International Money and Finance, 2022, 126, 102653.	2.5	10
3	An Analysis of the Literature on International Unconventional Monetary Policy. Journal of Economic Literature, 2022, 60, 527-597.	6.5	33
4	Can risk explain the profitability of technical trading in currency markets?. Journal of International Money and Finance, 2021, 110, 102285.	2.5	8
5	International Inflation Trends. , 2021, 2021, .		1
6	Monetary Policy and Economic Performance Since the Financial Crisis. , 2021, 103, .		1
7	Overshooting the Inflation Target. , 2021, 2021, .		0
8	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
9	Monetary Policy and Economic Performance since the Financial Crisis. Finance and Economics Discussion Series, 2020, 2020, 1-56.	0.5	11
10	Central Bank Responses to COVID-19. , 2020, 2020, .		8
11	Responses of International Central Banks to the COVID-19 Crisis. , 2020, 102, .		7
12	Negative U.S. Interest Rates?. , 2020, 2020, .		0
13	The Stock Market's Wild Ride. , 2020, 2020, .		1
14	Federal Reserve System International Facilities. , 2020, 2020, .		1
15	Secondary Market Corporate Credit Facility Supports Main Street. , 2020, 2020, .		3
16	Supporting Small Borrowers: ABS Markets and the TALF. , 2020, 2020, .		1
17	Fed Intervention in the To-Be-Announced Market for Mortgage-Backed Securities. , 2020, 2020, .		0
18	The response of multinationalsâ€™ foreign exchange rate exposure to macroeconomic news. Journal of International Money and Finance, 2019, 94, 32-47.	2.5	16

#	ARTICLE	IF	CITATIONS
19	Estimation of the discontinuous leverage effect: Evidence from the NASDAQ order book. Journal of Econometrics, 2019, 209, 158-184.	6.5	9
20	The Asset Holdings of the Bank of Japan. , 2019, 2019, .		0
21	What to Expect from Quantitative Tightening. , 2019, 2019, .		0
22	Why Are U.S. Bond Yields So High?. , 2018, 2018, .		0
23	Systematic cojumps, market component portfolios and scheduled macroeconomic announcements. Journal of Empirical Finance, 2017, 43, 43-58.	1.8	4
24	Generalized financial ratios to predict the equity premium. Economic Modelling, 2017, 66, 244-257.	3.8	9
25	Chinese Foreign Exchange Reserves, Policy Choices and the U.S. Economy. , 2017, 2017, .		9
26	The Peopleâ€™s Bank of China Boosts the Yuan. , 2017, 2017, .		1
27	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
28	Exportersâ€™ Exposures to Currencies: Beyond the Loglinear Model*. Review of Finance, 2016, 20, 1631-1657.	6.3	3
29	Chinese Foreign Exchange Reserves and the U.S. Economy. , 2016, 2016, .		1
30	Which continuous-time model is most appropriate for exchange rates?. Journal of Banking and Finance, 2015, 61, S256-S268.	2.9	8
31	Unconventional monetary policy had large international effects. Journal of Banking and Finance, 2015, 52, 101-111.	2.9	287
32	Common Fluctuations in OECD Budget Balances. Federal Reserve Bank of St Louis Review, 2015, 97, 109-132.	1.0	0
33	How Much Do Oil Prices Affect Inflation?. , 2015, 2015, .		3
34	Financial Engineering Versus Cancer. , 2015, 2015, .		0
35	Common Fluctuations in OECD Budget Balances. , 2015, 97, .		0
36	Forecasting the Equity Risk Premium: The Role of Technical Indicators. Management Science, 2014, 60, 1772-1791.	4.1	719

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37	Intraday liquidity dynamics and news releases around price jumps: Evidence from the DJIA stocks. Journal of Financial Markets, 2014, 17, 121-149.	1.3	73
38	International channels of the Fed's unconventional monetary policy. Journal of International Money and Finance, 2014, 44, 24-46.	2.5	214
39	Lessons from the Taper Tantrum. , 2014, 2014, .		12
40	The Evolution of Federal Reserve Policy and the Impact of Monetary Policy Surprises on Asset Prices. , 2014, 96, .		5
41	Comparing International Bond Yields. , 2014, 2014, .		0
42	Lessons from the evolution of foreign exchange trading strategies. Journal of Banking and Finance, 2013, 37, 3783-3798.	2.9	54
43	Political Pressure on the Bank of Japan: Interference or Accountability?. , 2013, 2013, .		2
44	Four Stories of Quantitative Easing. , 2013, 95, .		100
45	Would It Help To Eliminate Interest on Reserves?. , 2013, 2013, .		1
46	CAPITAL FLOWS AND JAPANESE ASSET VOLATILITY. Pacific Economic Review, 2012, 17, 391-414.	1.4	2
47	Lessons from the Evolution of Foreign Exchange Trading Strategies. SSRN Electronic Journal, 2012, , .	0.4	0
48	Econometric Modeling of Exchange Rate Volatility and Jumps. SSRN Electronic Journal, 2012, , .	0.4	7
49	The Mysterious Greek Yield Curve. , 2012, 2012, .		1
50	Robust estimation of intraweek periodicity in volatility and jump detection. Journal of Empirical Finance, 2011, 18, 353-367.	1.8	142
51	International comovements in inflation rates and country characteristics. Journal of International Money and Finance, 2011, 30, 1471-1490.	2.5	102
52	Lessons from the Evolution of Foreign Exchange Trading Strategies. SSRN Electronic Journal, 2011, , .	0.4	5
53	Technical Analysis in the Foreign Exchange Market. SSRN Electronic Journal, 2011, , .	0.4	4
54	Forecasting the Equity Risk Premium: The Role of Technical Indicators. SSRN Electronic Journal, 2011, , .	0.4	8

#	ARTICLE	IF	CITATIONS
55	Jumps, cojumps and macro announcements. <i>Journal of Applied Econometrics</i> , 2011, 26, 893-921.	2.3	212
56	The Difference Between Currency Manipulation and Monetary Policy. , 2011, 2011, .		2
57	A Foreign Exchange Intervention in an Era of Restraint. , 2011, 93, .		10
58	A Survey of Announcement Effects on Foreign Exchange Volatility and Jumps. , 2011, 93, .		8
59	Fiscal Policy and Expected Inflation. , 2011, 2011, .		0
60	The Great Foreign Exchange Intervention of 2011. , 2011, 2011, .		1
61	The Effects of Large-Scale Asset Purchases on TIPS Inflation Expectations. , 2010, 2010, .		6
62	Okun's Law: Output and Unemployment. , 2010, 2010, .		15
63	A Survey of Announcement Effects on Foreign Exchange Returns. , 2010, 92, .		16
64	How Central Should the Central Bank Be? A Comment. , 2010, 2010, .		2
65	U.S. Historical Experience with Deflation. , 2010, 2010, .		0
66	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
67	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
68	Systemic Risk and the Financial Crisis: A Primer. , 2009, 91, .		30
69	Markets Worry More about Sovereign Debt. , 2009, 2009, .		0
70	Treasury Market, Microstructure of the U.S.. , 2009, , 863-875.		0
71	Central bank authorities' beliefs about foreign exchange intervention. <i>Journal of International Money and Finance</i> , 2008, 27, 1-25.	2.5	65
72	Information shares in the US Treasury market. <i>Journal of Banking and Finance</i> , 2008, 32, 1221-1233.	2.9	114

#	ARTICLE	IF	CITATIONS
73	Investigating the intertemporal risk-return relation in international stock markets with the component GARCH model. <i>Economics Letters</i> , 2008, 99, 371-374.	1.9	45
74	Foreign Exchange Volatility Is Priced in Equities. <i>Financial Management</i> , 2008, 37, 769-790.	2.7	11
75	Robust Estimation of Intraday Periodicity in Volatility and Jump Detection. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	19
76	The Sovereign Wealth Funds of Nations. , 2008, 2008, .		22
77	Real Interest Rate Persistence: Evidence and Implications. , 2008, 90, .		13
78	Can Markov switching models predict excess foreign exchange returns?. <i>Journal of Banking and Finance</i> , 2007, 31, 279-296.	2.9	77
79	Information Shares in the U.S. Treasury Market. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	8
80	Central bank intervention with limited arbitrage. <i>International Journal of Finance and Economics</i> , 2007, 12, 249-260.	3.5	5
81	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
82	China's Strategic Petroleum Reserve: A Drop in the Bucket. , 2007, 2007, .		0
83	One Dollar = One Loonie. , 2007, 2007, .		0
84	Can Markov Switching Models Predict Excess Foreign Exchange Returns?. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	15
85	Year-End Seasonality in One-Month LIBOR Derivatives. <i>Journal of Derivatives</i> , 2006, 13, 47-65.	0.3	8
86	The Puzzling Convergence in Foreign Exchange Volatility. , 2006, 2006, .		1
87	The Transition to Electronic Communications Networks in the Secondary Treasury Market. , 2006, 88, .		21
88	What Are the Odds? Option-Based Forecasts of FOMC Target Changes. , 2006, 88, .		6
89	An Analysis of Recent Studies of the Effect of Foreign Exchange Intervention. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	9
90	Unwinding the Current Account Deficit. , 2005, 2005, .		18

#	ARTICLE	IF	CITATIONS
91	Using Implied Volatility to Measure Uncertainty About Interest Rates. , 2005, 87, .		9
92	An Analysis of Recent Studies of the Effect of Foreign Exchange Intervention. , 2005, 87, .		38
93	Will Oil Prices Choke Growth?. , 2004, 2004, .		1
94	The Federal Reserve Responds to Crises: September 11th Was Not the First. , 2004, 86, .		3
95	Risk-adjusted, ex ante, optimal technical trading rules in equity markets. International Review of Economics and Finance, 2003, 12, 69-87.	4.5	51
96	Intraday technical trading in the foreign exchange market. Journal of International Money and Finance, 2003, 22, 223-237.	2.5	113
97	Endogenous realignments in a target zone. Oxford Economic Papers, 2003, 55, 494-511.	1.2	0
98	Bond Market Mania. , 2003, 2003, .		3
99	Global Factors in Budget Deficits. , 2003, 2003, .		4
100	The temporal pattern of trading rule returns and exchange rate intervention: intervention does not generate technical trading profits. Journal of International Economics, 2002, 58, 211-232.	3.0	100
101	Using a Genetic Program to Predict Exchange Rate Volatility. , 2002, , 263-279.		7
102	Predicting Exchange Rate Volatility: Genetic Programming Versus GARCH and RiskMetrics(TM). , 2002, 84, .		2
103	How Well Do Monetary Fundamentals Forecast Exchange Rates?. , 2002, 84, .		13
104	How Expensive Are Stocks?. , 2002, 2002, .		0
105	Technical analysis and central bank intervention. Journal of International Money and Finance, 2001, 20, 949-970.	2.5	64
106	Risk Aversion Versus Intertemporal Substitution. Journal of Business and Economic Statistics, 2001, 19, 395-403.	2.9	56
107	The Practice of Central Bank Intervention: Looking under the Hood. SSRN Electronic Journal, 2000, , .	0.4	10
108	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

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109	Predictability in International Asset Returns: A Reexamination. Journal of Financial and Quantitative Analysis, 2000, 35, 601.	3.5	33
110	Are Changes in Foreign Exchange Reserves Well Correlated with Official Intervention?. , 2000, 82, .		14
111	Intraday Technical Trading in the Foreign Exchange Market. SSRN Electronic Journal, 1999, , .	0.4	11
112	Target zones and conditional volatility: The role of realignments. Journal of Empirical Finance, 1999, 6, 177-192.	1.8	53
113	Technical trading rules in the European Monetary System. Journal of International Money and Finance, 1999, 18, 429-458.	2.5	92
114	An Introduction to Capital Controls. , 1999, 81, .		30
115	Technical Analysis and the Profitability of U.S. Foreign Exchange Intervention. , 1998, 80, .		46
116	Is Technical Analysis in the Foreign Exchange Market Profitable? A Genetic Programming Approach. Journal of Financial and Quantitative Analysis, 1997, 32, 405.	3.5	468
117	A BENEFIT-COST ANALYSIS OF DISINFLATION. Contemporary Economic Policy, 1997, 15, 50-64.	1.7	2
118	Technical Analysis in the Foreign Exchange Market: A Layman's Guide. , 1997, 79, .		47
119	The Giant Sucking Sound: Did NAFTA Devour the Mexican Peso?. , 1996, 78, .		3
120	Deflation and Real Economic Activity Under the Gold Standard. , 1995, 77, .		2
121	Realignments of Target Zone Exchange Rate Systems: What Do We Know?. , 1994, 76, .		0
122	Central Bank Authorities' Beliefs About Foreign Exchange Intervention. SSRN Electronic Journal, 0, , .	0.4	4
123	The Adaptive Markets Hypothesis: Evidence from the Foreign Exchange Market. SSRN Electronic Journal, 0, , .	0.4	17
124	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
125	Intraday Liquidity Dynamics of the DJIA Stocks Around Price Jumps. SSRN Electronic Journal, 0, , .	0.4	6
126	Capital Flows and Japanese Asset Volatility. SSRN Electronic Journal, 0, , .	0.4	0

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127	The Large-Scale Asset Purchases Had Large International Effects. SSRN Electronic Journal, 0, , .	0.4	19
128	The Microstructure of the U.S. Treasury Market. SSRN Electronic Journal, 0, , .	0.4	4
129	Technical Trading Rules in the European Monetary System. SSRN Electronic Journal, 0, , .	0.4	17
130	How Persistent are Monetary Policy Effects at the Zero Lower Bound?. SSRN Electronic Journal, 0, , .	0.4	3
131	Technical Analysis and Central Bank Intervention. SSRN Electronic Journal, 0, , .	0.4	11
132	Implied Volatility from Options on Gold Futures: Do Statistical Forecasts Add Value or Simply Paint the Lilly?. SSRN Electronic Journal, 0, , .	0.4	5
133	The Case for Foreign Exchange Intervention: The Government as a Long-term Speculator. SSRN Electronic Journal, 0, , .	0.4	3
134	Identifying the Effects of Central Bank Intervention. SSRN Electronic Journal, 0, , .	0.4	5
135	Central Bank Intervention With Limited Arbitrage. SSRN Electronic Journal, 0, , .	0.4	2
136	Identifying the Effects of U.S. Intervention on the Levels of Exchange Rates. SSRN Electronic Journal, 0, , .	0.4	3
137	Authorities' Beliefs about Foreign Exchange Intervention: Getting Back Under the Hood. SSRN Electronic Journal, 0, , .	0.4	9
138	The Dynamic Interaction of Order Flows and the CAD/USD Exchange Rate. SSRN Electronic Journal, 0, , .	0.4	0
139	Common Fluctuations in OECD Budget Balances. SSRN Electronic Journal, 0, , .	0.4	1
140	Which Continuous-Time Model is Most Appropriate for Exchange Rates?. SSRN Electronic Journal, 0, , .	0.4	1
141	Generalized Financial Ratios to Predict the Equity Premium. SSRN Electronic Journal, 0, , .	0.4	0