

Selected Publications

Ricardo Sousa

"The legacy and the tyranny of time: Exit and re-entry of sovereigns to international capital markets", *Journal of Money, Credit and Banking*, *forthcoming*. (with L. Agnello and V. Castro) [ISI JCR Impact Factor (2016): [1.509](#)]

["Asset returns under model uncertainty: Evidence from the euro area, the U.K. and the U.S."](#), *Computational Economics*, *forthcoming*. (with J. Sousa) [ISI JCR Impact Factor (2016): [1.053](#)]

["A forensic perspective of the determinants of banks' CDS spreads"](#), *Journal of Financial Stability*, 2017, 33, 60-70. (with N. Benbouzid and S.K. Mallick) [ISI JCR Impact Factor (2016): [1.946](#)]

["Predicting risk premium under changes in the conditional distribution of stock returns"](#), *Journal of International Financial Markets, Institutions and Money*, 2017, 50, 204-218. (with J. Sousa) [ISI JCR Impact Factor (2016): [1.379](#)]

["On the macroeconomic impact and the wealth effects of unconventional monetary policy"](#), *Macroeconomic Dynamics*, 2017, 21(5), 1189-1204. (with F. Jawadi and R. Traverso) [ISI JCR Impact Factor (2016): [0.718](#)]

["Spillovers from the oil market to the housing market cycle"](#), *Energy Economics*, 2017, 61, 209-220. (with L. Agnello, L., V. Castro and S. Hammoudeh) [ISI JCR Impact Factor (2016): [3.199](#)]

["National fiscal consolidations and regional inequality in Europe"](#), *Cambridge Journal of Regions, Economy and Society*, 2016, 9(1), 59-80. (with L. Agnello and G. Fazio) [ISI JCR Impact Factor (2015): [2.111](#)]

["Predicting asset returns in the BRICs: The role of macroeconomic and fundamental predictors"](#), *International Review of Economics and Finance*, 2016, 41, 122-143. (with A. Vivian and M.E. Wohar) [ISI JCR Impact Factor (2015): [1.704](#)]

["Booms, busts and normal times in the housing market"](#), *Journal of Business & Economic Statistics*, 2015, 33(1), 25-45. (with L. Agnello and V. Castro) [ISI JCR Impact Factor (2014): [2.241](#)]

["US monetary policy and commodity sector prices"](#), *Journal of International Money and Finance*, 2015, 57, 61-85. (with S. Hammoudeh and D.K. Nguyen) [ISI JCR Impact Factor (2014): [2.117](#)]

["What determines the likelihood of structural reforms?"](#), *European Journal of Political Economy*, 2015, 37, 129-145. (with L. Agnello, V. Castro and J. Jalles) [ISI JCR Impact Factor (2014): [1.468](#)]

["What determines the duration of a fiscal consolidation program?"](#), *Journal of International Money and Finance*, 2013, 37, 113-134. (with L. Agnello and V. Castro) [ISI JCR Impact Factor (2012): [0.858](#)]

["How does fiscal policy react to wealth composition and asset prices?"](#), *Journal of Macroeconomics*, 2012, 34(3), 874-890. (with L. Agnello and V. Castro) [ISI JCR Impact Factor (2011): [0.496](#)]

["Assessing long-term fiscal developments: a new approach"](#), *Journal of International Money and Finance*, 2011, 30(1), 130-146. (with A. Afonso, L. Agnello and D. Furceri) [ISI JCR Impact Factor (2010): [0.836](#)]

["Consumption, \(dis\)aggregate wealth and asset returns"](#), *Journal of Empirical Finance*, 2010, 17(4), 606-622. [ISI JCR Impact Factor (2010): [0.807](#)]