

## **Selected Publications – Efrem Castelnovo (2021-2010)**

- Caggiano, G., E. Castelnovo, S. Delrio, and R. Kima, 2021, Financial Uncertainty and Real Activity: The Good, the Bad, and the Ugly, *European Economic Review*, forthcoming.
- Caggiano, G., E. Castelnovo, and G. Nodari, 2020, Uncertainty and monetary policy in good and bad times: A Replication of the VAR investigation by Bloom (2009), *Journal of Applied Econometrics*, forthcoming.
- Caggiano, G., E. Castelnovo, and G. Pellegrino, 2017, Estimating the Real Effects of Uncertainty Shocks at the Zero Lower Bound, *European Economic Review*, 100, 257-272.
- Caggiano, G., E. Castelnovo, V. Colombo, and G. Nodari, 2015, Estimating Fiscal Multipliers: News from a Nonlinear World, *Economic Journal*, 125(584), 746–776.
- Castelnovo, E., and L. Fanelli, 2015, Monetary Policy Indeterminacy and Identification Failures in the U.S.: Results from a Robust Test, *Journal of Applied Econometrics*, 30(6), 924-947.
- Caggiano, G., E., Castelnovo, and N. Groshenny, 2014, Uncertainty Shocks and Unemployment Dynamics in U.S. Recessions, *Journal of Monetary Economics*, 67, 78-92.
- Castelnovo, E., 2012, Estimating the Evolution of Money's Role in the U.S. Monetary Business Cycle, *Journal of Money, Credit and Banking*, 44(1), 23-52.
- Castelnovo, E., and P. Surico, 2010, Monetary Policy, Inflation Expectations and the Price Puzzle, *Economic Journal*, 120(549), 1262-1283.