Neil R Ericsson

List of Publications by Year
in descending order

55 papers	3,297 citations	236925 25 h-index	206112 48 g-index
57 all docs	57 docs citations	57 times ranked	936 citing authors

#	Article	IF	Citations
1	David F. Hendry (1944â€“). , 2021, , 563-622.		1
2	Evaluating Government Budget Forecasts. Palgrave Studies in Public Debt, Spending, and Revenue, 2019, , 37-69.	0.1	1
3	Economic forecasting in theory and practice: An interview with David F. Hendry. International Journal of Forecasting, 2017, 33, 523-542.	6.5	10
4	Interpreting estimates of forecast bias. International Journal of Forecasting, 2017, 33, 563-568.	6.5	5
5	How biased are U.S. government forecasts of the federal debt?. International Journal of Forecasting, 2017, 33, 543-559.	6.5	30
6	Testing for and estimating structural breaks and other nonlinearities in a dynamic monetary sector. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	1
7	Eliciting GDP forecasts from the FOMCâ€™s minutes around the financial crisis. International Journal of Forecasting, 2016, 32, 571-583.	6.5	34
8	Evaluating a Global Vector Autoregression for Forecasting. International Advances in Economic Research, 2012, 18, 247-258.	0.8	25
9	Evaluating a Global Vector Autoregression for Forecasting. SSRN Electronic Journal, 2012, , .	0.4	0
10	Evaluating a Global Vector Autoregression for Forecasting. International Finance Discussion Paper, 2012, 2012, 1-20.	0.8	3
11	The Fragility of Sensitivity Analysis: An Encompassing Perspective*. Oxford Bulletin of Economics and Statistics, 2008, 70, 895-914.	1.7	5
12	Comment on "Economic Forecasting in a Changing World" (by Michael Clements and David Hendry). Capitalism and Society, 2008, 3, .	0.3	2
13	The Fragility of Sensitivity Analysis: An Encompassing Perspective. SSRN Electronic Journal, 2008, , .	0.4	0
14	General-to-Specific Modeling: An Overview and Selected Bibliography. SSRN Electronic Journal, 2005, , .	0.4	39
15	The ET Interview: Professor David F. Hendry. SSRN Electronic Journal, 2004, , .	0.4	1
16	THE ET INTERVIEW: PROFESSOR DAVID F. HENDRY: Interviewed by Neil R. Ericsson. Econometric Theory, 2004, 20, .	0.7	14
17	Dollarization in post-hyperinflationary Argentina. Journal of International Money and Finance, 2003, 22, 185-211.	2.5	47
18	Distributions of error correction tests for cointegration. Econometrics Journal, 2002, 5, 285-318.	2.3	213

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19	Output and inflation in the long run. Journal of Applied Econometrics, 2001, 16, 241-253.	2.3	71
20	Constructive data mining: modeling consumers' expenditurein Venezuela. Econometrics Journal, 1999, 2, 226-240.	2.3	58
21	Encompassing and rational expectations: How sequential corroboration can imply refutation. Empirical Economics, 1999, 24, 1-21.	3.0	52
22	Empirical modeling of money demand. , 1999, , 29-49.		22
23	Friedman and Schwartz (1982) revisited: Assessing annual and phase-average models of money demand in the United Kingdom. , 1999, , 135-149.		2
24	Distributions of Error Correction Tests for Cointegration. International Finance Discussion Paper, 1999, 1999, 1-46.	0.8	7
25	Broad money demand and financial liberalization in Greece. , 1999, , 151-170.		0
26	The Demand for Broad Money in the United Kingdom, 1878-1993. Scandinavian Journal of Economics, 1998, 100, 289-324.	1.4	83
27	Empirical modeling of money demand. Empirical Economics, 1998, 23, 295-315.	3.0	94
28	Friedman and Schwartz (1982) revisited: Assessing annual and phase-average models of money demand in the United Kingdom. Empirical Economics, 1998, 23, 401-415.	3.0	31
29	Broad money demand and financial liberalization in Greece. Empirical Economics, 1998, 23, 417-436.	3.0	28
30	Special Section on Exogeneity, Cointegration, and Economic Policyd Analysis: Associate Editor's Introduction. Journal of Business and Economic Statistics, 1998, 16, 369-369.	2.9	2
31	Modeling Inflation in Australia. Journal of Business and Economic Statistics, 1998, 16, 433.	2.9	47
32	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370.	2.9	43
33	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370-387.	2.9	86
34	Modeling Inflation in Australia. Journal of Business and Economic Statistics, 1998, 16, 433-449.	2.9	78
35	Cointegration tests in the presence of structural breaks. Journal of Econometrics, 1996, 70, 187-220.	6.5	187
36	Conditional and structural error correction models. Journal of Econometrics, 1995, 69, 159-171.	6.5	33

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37	The Lucas Critique in Practice. , 1995, , 263-324.		45
38	On the limitations of comparing mean square forecast errors: Clarifications and extensions. Journal of Forecasting, 1993, 12, 644-651.	2.8	50
39	Encompassing the Forecasts of U.S. Trade Balance Models. Review of Economics and Statistics, 1993, 75, 19.	4.3	27
40	Cointegration Tests in the Presence of Structural Breaks. International Finance Discussion Paper, 1993, 1993, 1-53.	0.8	4
41	Dollarization in Argentina. International Finance Discussion Paper, 1993, 1993, 1-54.	0.8	30
42	Cointegration, exogeneity, and policy analysis: An overview. Journal of Policy Modeling, 1992, 14, 251-280.	3.1	187
43	Cointegration, exogeneity, and policy analysis: A synopsis. Journal of Policy Modeling, 1992, 14, 395-400.	3.1	5
44	Parameter constancy, mean square forecast errors, and measuring forecast performance: An exposition, extensions, and illustration. Journal of Policy Modeling, 1992, 14, 465-495.	3.1	131
45	THE POWER OF COINTEGRATION TESTS. Oxford Bulletin of Economics and Statistics, 1992, 54, 325-348.	1.7	899
46	The Power of Cointegration Tests. International Finance Discussion Paper, 1992, 1992, 1-33.	0.8	20
47	Modeling the demand for narrow money in the United Kingdom and the United States. European Economic Review, 1991, 35, 833-881.	2.3	323
48	Monte Carlo Methodology and the Finite Sample Properties of Instrumental Variables Statistics for Testing Nested and Non-Nested Hypotheses. Econometrica, 1991, 59, 1249.	4.2	24
49	PC-GIVE and David Hendry's Econometric Methodology. International Finance Discussion Paper, 1991, 1991, 1-87.	0.8	4
50	An analogue model of phase-averaging procedures. Journal of Econometrics, 1990, 43, 275-292.	6.5	45
51	Pc-Give and David Hendry'S Econometric Methodology. Brazilian Review of Econometrics, 1990, 10, 7.	0.1	16
52	Econometric Modeling of Consumers' Expenditure in Venezuela. International Finance Discussion Paper, 1988, 1988, 1-67.	0.8	10
53	Asymptotic Properties of Instrumental Variables Statistics for Testing Non-Nested Hypotheses. Review of Economic Studies, 1983, 50, 287.	5.4	108
54	Constructive Data Mining: Modeling Argentine Broad Money Demand. SSRN Electronic Journal, 0, , .	0.4	5

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55	Broad Money Demand and Financial Liberalization in Greece. SSRN Electronic Journal, 0, , .	0.4	0