

Lance A Fisher

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3326508/publications.pdf>

Version: 2024-02-01

31
papers

320
citations

933447

10
h-index

940533

16
g-index

31
all docs

31
docs citations

31
times ranked

167
citing authors

#	ARTICLE	IF	CITATIONS
1	Financial Deregulation and the Dynamics of Money, Prices, and Output in New Zealand and Australia. <i>Journal of Money, Credit and Banking</i> , 1993, 25, 273.	1.6	47
2	Comparison of Box-Cox and Johansen canonical estimators of cointegrating vectors in VEC(1) models. <i>Journal of Econometrics</i> , 1994, 64, 3-27.	6.5	32
3	Consumption, Wealth and Expected Stock Returns in Australia*. <i>Economic Record</i> , 2004, 80, 359-372.	0.4	26
4	Sources of Exchange Rate and Price Level Fluctuations in Two Commodity Exporting Countries: Australia and New Zealand. <i>Economic Record</i> , 1996, 72, 345-358.	0.4	24
5	Econometric Methods for Modelling Systems With a Mixture of $I(1)$ and $I(0)$ Variables. <i>Journal of Applied Econometrics</i> , 2016, 31, 892-911.	2.3	21
6	Long-run identifying restrictions for an error-correction model of New Zealand money, prices and output. <i>Journal of International Money and Finance</i> , 1995, 14, 127-147.	2.5	18
7	Real exchange rates, trade balances and nominal shocks: evidence for the G-7. <i>Journal of International Money and Finance</i> , 2002, 21, 497-518.	2.5	18
8	The response of Australian consumption to housing wealth. <i>Journal of Macroeconomics</i> , 2010, 32, 284-299.	1.3	18
9	AUSTRALIAN BUSINESS CYCLE FACTS*. <i>Australian Economic Papers</i> , 1996, 35, 300-320.	2.2	16
10	Structural identification of permanent shocks in VEC models: A generalization. <i>Journal of Macroeconomics</i> , 2000, 22, 53-68.	1.3	14
11	IDENTIFICATION METHODS IN VECTOR ERROR CORRECTION MODELS: EQUIVALENCE RESULTS. <i>Journal of Economic Surveys</i> , 2014, 28, 1-16.	6.6	13
12	Weak exogeneity and long-run and contemporaneous identifying restrictions in VEC models. <i>Economics Letters</i> , 1999, 63, 159-165.	1.9	12
13	PERMANENT-TRANSITORY DECOMPOSITIONS UNDER WEAK EXOGENEITY. <i>Econometric Theory</i> , 2007, 23, .	0.7	8
14	Monetary policy and exchange rates: Further evidence using a new method for implementing sign restrictions. <i>Journal of Macroeconomics</i> , 2016, 49, 177-191.	1.3	8
15	The relative term structure and the Australian-US exchange rate. <i>Studies in Economics and Finance</i> , 2016, 33, 417-436.	2.1	8
16	Macroeconomic Policy and Agricultural Economics Research. <i>American Journal of Agricultural Economics</i> , 1991, 73, 1348-1354.	4.3	7
17	Down the Retirement Risk Zone with Gun and Camera. <i>Economic Papers</i> , 2014, 33, 153-162.	0.9	6
18	On the econometric modelling of consumer sentiment shocks in SVARs. <i>Empirical Economics</i> , 2016, 51, 1033-1051.	3.0	6

#	ARTICLE	IF	CITATIONS
19	Joint Implications of Consumption and Tax Smoothing. <i>Journal of Money, Credit and Banking</i> , 2005, 37, 1101-1119.	1.6	5
20	Permanent income and transitory variation in investment and output. <i>Journal of Macroeconomics</i> , 2003, 25, 149-168.	1.3	3
21	Theory of tax smoothing in the small open economy. <i>Economics Letters</i> , 2004, 85, 1-7.	1.9	3
22	Improved Forecasts of Tax Revenue via the Permanent Income Hypothesis. <i>Australian Economic Review</i> , 2017, 50, 21-31.	0.7	3
23	Structural cointegrated models of US consumption and wealth. <i>Journal of Macroeconomics</i> , 2012, 34, 1111-1124.	1.3	2
24	Introduction by this Special Issue's Editors. <i>Economic Record</i> , 2011, 87, 1-1.	0.4	1
25	An IV framework for combining sign and long-run parametric restrictions in SVARs. <i>Journal of Macroeconomics</i> , 2019, 61, 103-125.	1.3	1
26	Stochastic trends in consumption and the term structure of interest rates. <i>Journal of Macroeconomics</i> , 1992, 14, 289-304.	1.3	0
27	Sources of fluctuations in Australian imports. <i>Applied Economics Letters</i> , 1996, 3, 563-566.	1.8	0
28	Consumption, wealth and expected stock returns in Australia: some further results. <i>Applied Economics Letters</i> , 2008, 4, 13-18.	0.2	0
29	Combining sign and parametric restrictions in SVARs by utilising Givens rotations. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.3	0
30	Growth Shocks in the United States and China: Effects on Australia's Growth. <i>Economic Papers</i> , 2020, 39, 185-203.	0.9	0
31	Permanent Income and Transitory Variation in Investment and Output. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0