

Lance A Fisher

List of Publications by Year in descending order

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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	Combining sign and parametric restrictions in SVARs by utilising Givens rotations. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.3	0
2	Growth Shocks in the United States and China: Effects on Australia's Growth. <i>Economic Papers</i> , 2020, 39, 185-203.	0.9	0
3	An IV framework for combining sign and long-run parametric restrictions in SVARs. <i>Journal of Macroeconomics</i> , 2019, 61, 103125.	1.3	1
4	Improved Forecasts of Tax Revenue via the Permanent Income Hypothesis. <i>Australian Economic Review</i> , 2017, 50, 21-31.	0.7	3
5	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
6	The relative term structure and the Australian-US exchange rate. <i>Studies in Economics and Finance</i> , 2016, 33, 417-436.	2.1	8
7	On the econometric modelling of consumer sentiment shocks in SVARs. <i>Empirical Economics</i> , 2016, 51, 1033-1051.	3.0	6
8	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
9	Down the Retirement Risk Zone with Gun and Camera. <i>Economic Papers</i> , 2014, 33, 153-162.	0.9	6
10	IDENTIFICATION METHODS IN VECTOR ERROR CORRECTION MODELS: EQUIVALENCE RESULTS. <i>Journal of Economic Surveys</i> , 2014, 28, 1-16.	6.6	13
11	Structural cointegrated models of US consumption and wealth. <i>Journal of Macroeconomics</i> , 2012, 34, 1111-1124.	1.3	2
12	Introduction by this Special Issue's Editors. <i>Economic Record</i> , 2011, 87, 1-1.	0.4	1
13	The response of Australian consumption to housing wealth. <i>Journal of Macroeconomics</i> , 2010, 32, 284-299.	1.3	18
14	Consumption, wealth and expected stock returns in Australia: some further results. <i>Applied Economics Letters</i> , 2008, 4, 13-18.	0.2	0
15	PERMANENT-TRANSITORY DECOMPOSITIONS UNDER WEAK EXOGENEITY. <i>Econometric Theory</i> , 2007, 23, .	0.7	8
16	Joint Implications of Consumption and Tax Smoothing. <i>Journal of Money, Credit and Banking</i> , 2005, 37, 1101-1119.	1.6	5
17	Consumption, Wealth and Expected Stock Returns in Australia*. <i>Economic Record</i> , 2004, 80, 359-372.	0.4	26
18	Theory of tax smoothing in the small open economy. <i>Economics Letters</i> , 2004, 85, 1-7.	1.9	3

#	ARTICLE	IF	CITATIONS
19	Permanent income and transitory variation in investment and output. Journal of Macroeconomics, 2003, 25, 149-168.	1.3	3
20	Real exchange rates, trade balances and nominal shocks: evidence for the G-7. Journal of International Money and Finance, 2002, 21, 497-518.	2.5	18
21	Structural identification of permanent shocks in VEC models: A generalization. Journal of Macroeconomics, 2000, 22, 53-68.	1.3	14
22	Weak exogeneity and long-run and contemporaneous identifying restrictions in VEC models. Economics Letters, 1999, 63, 159-165.	1.9	12
23	AUSTRALIAN BUSINESS CYCLE FACTS*. Australian Economic Papers, 1996, 35, 300-320.	2.2	16
24	Sources of Exchange Rate and Price Level Fluctuations in Two Commodity Exporting Countries: Australia and New Zealand. Economic Record, 1996, 72, 345-358.	0.4	24
25	Sources of fluctuations in Australian imports. Applied Economics Letters, 1996, 3, 563-566.	1.8	0
26	Long-run identifying restrictions for an error-correction model of New Zealand money, prices and output. Journal of International Money and Finance, 1995, 14, 127-147.	2.5	18
27	Comparison of Box-Cox and Johansen canonical estimators of cointegrating vectors in VEC(1) models. Journal of Econometrics, 1994, 64, 3-27.	6.5	32
28	Financial Deregulation and the Dynamics of Money, Prices, and Output in New Zealand and Australia. Journal of Money, Credit and Banking, 1993, 25, 273.	1.6	47
29	Stochastic trends in consumption and the term structure of interest rates. Journal of Macroeconomics, 1992, 14, 289-304.	1.3	0
30	Macroeconomic Policy and Agricultural Economics Research. American Journal of Agricultural Economics, 1991, 73, 1348-1354.	4.3	7
31	Permanent Income and Transitory Variation in Investment and Output. SSRN Electronic Journal, 0, , .	0.4	0