Stephen G Hall

List of Publications by Year
in descending order

40 papers	719 citations	759233 12 h-index	610901 24 g-index
41 all docs	41 docs citations	41 times ranked	437 citing authors

#	Article	IF	Citations
1	Detecting periodically collapsing bubbles: a Markov-switching unit root test. Journal of Applied Econometrics, 1999, 14, 143-154.	2.3	196
2	The Greek financial crisis: Growing imbalances and sovereign spreads. Journal of International Money and Finance, 2012, 31, 498-516.	2.5	109
3	COINTEGRATION AND CHANGES IN REGIME: THE JAPANESE CONSUMPTION FUNCTION. Journal of Applied Econometrics, 1997, 12, 151-168.	2.3	58
4	The effectiveness of the ECB's asset purchase programs of 2009 to 2012. Journal of Macroeconomics, 2016, 47, 45-57.	1.3	44
5	E-equilibria and adaptive expectations: Output and inflation in the LBS model. Journal of Economic Dynamics and Control, 1997, 21, 1149-1171.	1.6	28
6	How the euro-area sovereign-debt crisis led to a collapse in bank equity prices. Journal of Financial Stability, 2016, 26, 266-275.	5.2	21
7	The New Keynesian Phillips Curve and Lagged Inflation: A Case of Spurious Correlation?. Southern Economic Journal, 2009, 76, 467-481.	2.1	20
8	Is the relationship between prices and exchange rates homogeneous?. Journal of International Money and Finance, 2013, 37, 411-438.	2.5	18
9	Do R&D strategies in high-tech sectors differ from those in low-tech sectors? An alternative approach to testing the pooling assumption. Economic Change and Restructuring, 2013, 46, 183-202.	5.0	18
10	Generalized cointegration: a new concept with an application to health expenditure and health outcomes. Empirical Economics, 2012, 42, 603-618.	3.0	17
11	Measuring currency pressures: The cases of the Japanese yen, the Chinese yuan, and the UK pound. Journal of the Japanese and International Economies, 2013, 29, 1-20.	2.7	16
12	Foreign direct investment and exchange rate uncertainty in Southâ€East Asia. International Journal of Finance and Economics, 2008, 13, 349-359.	3.5	14
13	The Fisher Effect Puzzle: A Case of Non-Linear Relationship?. Open Economies Review, 2010, 21, 91-103.	1.6	14
14	Measuring the correlation of shocks between the EU15 and the new member countries. Economic Change and Restructuring, 2007, 39, 19-34.	5.0	12
15	A new look at economic convergence in Europe: a common factor approach. International Journal of Finance and Economics, 2009, 14, 85-97.	3.5	11
16	Foreign Direct Investment in R&D and Exchange Rate Uncertainty. Open Economies Review, 2009, 20, 207-223.	1.6	11
17	Are all sovereigns equal? A test of the common determination of sovereign spreads in the euro area. Empirical Economics, 2015, 48, 939-949.	3.0	11
18	BRETTONâ€WOODS SYSTEMS, OLD AND NEW, AND THE ROTATION OF EXCHANGEâ€RATE REGIMES*. Manchester School, 2011, 79, 293-317.	0.9	10

#	Article	IF	Citations
19	Financial structure and economic development: Evidence on the view of â€˜new structuralismâ€™. International Review of Financial Analysis, 2017, 52, 252-259.	6.6	10
20	Consumer credit in an era of financial liberalization: an overreaction to repressed demand?. Applied Economics, 2014, 46, 139-152.	2.2	9
21	On the Interpretation of Instrumental Variables in the Presence of Specification Errors. Econometrics, 2015, 3, 55-64.	0.9	9
22	TIME-VARYING COEFFICIENT MODELS: A PROPOSAL FOR SELECTING THE COEFFICIENT DRIVER SETS. Macroeconomic Dynamics, 2017, 21, 1158-1174.	0.7	7
23	Government Revenue and Child and Maternal Mortality. Open Economies Review, 2021, 32, 213-229.	1.6	7
24	Tax abuseâ€"The potential for the Sustainable Development Goals. PLOS Global Public Health, 2022, 2, e0000119.	1.6	7
25	Revisiting the institutionsâ€"growth nexus in developing countries: The new evidence. New Zealand Economic Papers, 2014, 48, 301-312.	0.8	6
26	Government revenue, quality of governance and child and maternal survival. Applied Economics Letters, 2022, 29, 1541-1546.	1.8	6
27	Inflation and Business Cycle Convergence in the Euro Area: Empirical Analysis Using an Unobserved Component Model. Open Economies Review, 2014, 25, 885-908.	1.6	4
28	Limited information minimal state variable learning in a medium-scale multi-country model. Economic Modelling, 2013, 33, 808-825.	3.8	3
29	Econometrics, 2013, 17, .	0.3	3
30	A NOTE ON GENERALIZING THE CONCEPT OF COINTEGRATION. Macroeconomic Dynamics, 2015, 19, 1633-1646.	0.7	3
31	Decisionâ€Based Forecast Evaluation of UK Interest Rate Predictability. Journal of Forecasting, 2016, 35, 93-112.	2.8	3
32	The effect of oil price changes on the price of Russian and Chinese oil shares. Empirical Economics, 2017, 53, 1639-1656.	3.0	3
33	Cross-country spillovers of national financial markets and the effectiveness of ECB policies during the euro-area crisis. Oxford Economic Papers, 2021, 73, 1454-1470.	1.2	3
34	The small sample properties of tests of the expectations hypothesis: a Monte Carlo investigation. International Journal of Finance and Economics, 2011, 16, 152-171.	3.5	2
35	COINTEGRATION AND CHANGES IN REGIME: THE JAPANESE CONSUMPTION FUNCTION. Journal of Applied Econometrics, 1997, 12, 151-168.	2.3	2
36	Production Constraints and the NAIRU. Economics, 2008, 2, .	0.6	1

#	Article	IF	Citations
37	Introduction: P.A.V.B. Swamy's contribution to Econometrics. Economic Modelling, 2010, 27, 1338-1344.	3.8	1
38	Financial crisis, effective policy rules and bounded rationality in a New Keynesian framework. Economic Change and Restructuring, 2012, 45, 25-44.	5.0	1
39	A Monte Carlo Study of Time Varying Coefficient (TVC) Estimation. Computational Economics, 2020, 56, 115-130.	2.6	1
40	Introduction to the special issue in honour of Wojciech Charemza. Economic Change and Restructuring, 2012, 45, 1-2.	5.0	0