

Stephen G Hall

List of Publications by Year in descending order

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Version: 2024-02-01

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	Government revenue, quality of governance and child and maternal survival. <i>Applied Economics Letters</i> , 2022, 29, 1541-1546.	1.8	6
2	Tax abuse—The potential for the Sustainable Development Goals. <i>PLOS Global Public Health</i> , 2022, 2, e0000119.	1.6	7
3	Government Revenue and Child and Maternal Mortality. <i>Open Economies Review</i> , 2021, 32, 213-229.	1.6	7
4	Cross-country spillovers of national financial markets and the effectiveness of ECB policies during the euro-area crisis. <i>Oxford Economic Papers</i> , 2021, 73, 1454-1470.	1.2	3
5	A Monte Carlo Study of Time Varying Coefficient (TVC) Estimation. <i>Computational Economics</i> , 2020, 56, 115-130.	2.6	1
6	TIME-VARYING COEFFICIENT MODELS: A PROPOSAL FOR SELECTING THE COEFFICIENT DRIVER SETS. <i>Macroeconomic Dynamics</i> , 2017, 21, 1158-1174.	0.7	7
7	The effect of oil price changes on the price of Russian and Chinese oil shares. <i>Empirical Economics</i> , 2017, 53, 1639-1656.	3.0	3
8	Financial structure and economic development: Evidence on the view of “new structuralism”. <i>International Review of Financial Analysis</i> , 2017, 52, 252-259.	6.6	10
9	Decision-Based Forecast Evaluation of UK Interest Rate Predictability. <i>Journal of Forecasting</i> , 2016, 35, 93-112.	2.8	3
10	How the euro-area sovereign-debt crisis led to a collapse in bank equity prices. <i>Journal of Financial Stability</i> , 2016, 26, 266-275.	5.2	21
11	The effectiveness of the ECB's asset purchase programs of 2009 to 2012. <i>Journal of Macroeconomics</i> , 2016, 47, 45-57.	1.3	44
12	A NOTE ON GENERALIZING THE CONCEPT OF COINTEGRATION. <i>Macroeconomic Dynamics</i> , 2015, 19, 1633-1646.	0.7	3
13	On the Interpretation of Instrumental Variables in the Presence of Specification Errors. <i>Econometrics</i> , 2015, 3, 55-64.	0.9	9
14	Are all sovereigns equal? A test of the common determination of sovereign spreads in the euro area. <i>Empirical Economics</i> , 2015, 48, 939-949.	3.0	11
15	Consumer credit in an era of financial liberalization: an overreaction to repressed demand?. <i>Applied Economics</i> , 2014, 46, 139-152.	2.2	9
16	Revisiting the institutions’ growth nexus in developing countries: The new evidence. <i>New Zealand Economic Papers</i> , 2014, 48, 301-312.	0.8	6
17	Inflation and Business Cycle Convergence in the Euro Area: Empirical Analysis Using an Unobserved Component Model. <i>Open Economies Review</i> , 2014, 25, 885-908.	1.6	4
18	Is the relationship between prices and exchange rates homogeneous?. <i>Journal of International Money and Finance</i> , 2013, 37, 411-438.	2.5	18

#	ARTICLE	IF	CITATIONS
19	Measuring currency pressures: The cases of the Japanese yen, the Chinese yuan, and the UK pound. <i>Journal of the Japanese and International Economies</i> , 2013, 29, 1-20.	2.7	16
20	Limited information minimal state variable learning in a medium-scale multi-country model. <i>Economic Modelling</i> , 2013, 33, 808-825.	3.8	3
21	Do R&D strategies in high-tech sectors differ from those in low-tech sectors? An alternative approach to testing the pooling assumption. <i>Economic Change and Restructuring</i> , 2013, 46, 183-202.	5.0	18
22	<i>Econometrics</i> , 2013, 17, .	0.3	3
23	The Greek financial crisis: Growing imbalances and sovereign spreads. <i>Journal of International Money and Finance</i> , 2012, 31, 498-516.	2.5	109
24	Generalized cointegration: a new concept with an application to health expenditure and health outcomes. <i>Empirical Economics</i> , 2012, 42, 603-618.	3.0	17
25	Financial crisis, effective policy rules and bounded rationality in a New Keynesian framework. <i>Economic Change and Restructuring</i> , 2012, 45, 25-44.	5.0	1
26	Introduction to the special issue in honour of Wojciech Charemza. <i>Economic Change and Restructuring</i> , 2012, 45, 1-2.	5.0	0
27	BRETTONâ€WOODS SYSTEMS, OLD AND NEW, AND THE ROTATION OF EXCHANGEâ€RATE REGIMES*. <i>Manchester School</i> , 2011, 79, 293-317.	0.9	10
28	The small sample properties of tests of the expectations hypothesis: a Monte Carlo investigation. <i>International Journal of Finance and Economics</i> , 2011, 16, 152-171.	3.5	2
29	The Fisher Effect Puzzle: A Case of Non-Linear Relationship?. <i>Open Economies Review</i> , 2010, 21, 91-103.	1.6	14
30	Introduction: P.A.V.B. Swamy's contribution to Econometrics. <i>Economic Modelling</i> , 2010, 27, 1338-1344.	3.8	1
31	A new look at economic convergence in Europe: a common factor approach. <i>International Journal of Finance and Economics</i> , 2009, 14, 85-97.	3.5	11
32	Foreign Direct Investment in R&D and Exchange Rate Uncertainty. <i>Open Economies Review</i> , 2009, 20, 207-223.	1.6	11
33	The New Keynesian Phillips Curve and Lagged Inflation: A Case of Spurious Correlation?. <i>Southern Economic Journal</i> , 2009, 76, 467-481.	2.1	20
34	Foreign direct investment and exchange rate uncertainty in Southâ€East Asia. <i>International Journal of Finance and Economics</i> , 2008, 13, 349-359.	3.5	14
35	Production Constraints and the NAIRU. <i>Economics</i> , 2008, 2, .	0.6	1
36	Measuring the correlation of shocks between the EU15 and the new member countries. <i>Economic Change and Restructuring</i> , 2007, 39, 19-34.	5.0	12

#	ARTICLE	IF	CITATIONS
37	Detecting periodically collapsing bubbles: a Markov-switching unit root test. Journal of Applied Econometrics, 1999, 14, 143-154.	2.3	196
38	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
39	COINTEGRATION AND CHANGES IN REGIME: THE JAPANESE CONSUMPTION FUNCTION. Journal of Applied Econometrics, 1997, 12, 151-168.	2.3	58
40	COINTEGRATION AND CHANGES IN REGIME: THE JAPANESE CONSUMPTION FUNCTION. Journal of Applied Econometrics, 1997, 12, 151-168.	2.3	2