Abbas Valadkhani

List of Publications by Year in descending order

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471509 1,142 89 17 citations h-index papers

27 g-index 90 90 90 881 docs citations times ranked citing authors all docs

526287

#	Article	IF	CITATIONS
1	Measuring the impact of natural disasters on capital markets: an empirical application using intervention analysis. Applied Economics, 2004, 36, 2177-2186.	2.2	114
2	Dating the Timeline of House Price Bubbles in Australian Capital Cities. Economic Record, 2016, 92, 590-605.	0.4	63
3	Does income inequality hinder economic growth? New evidence using Australian taxation statistics. Economic Modelling, 2017, 65, 119-128.	3.8	51
4	Dynamic linkages between Thai and international stock markets. Journal of Economic Studies, 2008, 35, 425-441.	1.9	41
5	A multiplicative environmental DEA approach to measure efficiency changes in the world's major polluters. Energy Economics, 2016, 54, 363-375.	12.1	41
6	Analyzing the efficiency performance of major Australian mining companies using bootstrap data envelopment analysis. Economic Modelling, 2016, 57, 26-35.	3.8	39
7	FINANCIAL CRISES AND INTERNATIONAL STOCK MARKET VOLATILITY TRANSMISSION. Australian Economic Papers, 2010, 49, 209-221.	2.2	35
8	Switching and asymmetric behaviour of the Okun coefficient in the US: Evidence for the 1948–2015 period. Economic Modelling, 2015, 50, 281-290.	3.8	31
9	Assessing the Impact of Changes in Petroleum Prices on Inflation and Household Expenditures in Australia. Australian Economic Review, 2002, 35, 122-132.	0.7	28
10	Do petrol prices rise faster than they fall when the market shows significant disequilibria? Energy Economics, 2013, 39, 66-80.	12.1	27
11	Ranking and Clustering Australian University Research Performance, 1998–2002. Journal of Higher Education Policy and Management, 2006, 28, 189-210.	2.3	26
12	Analysing banks' intermediation and operational performance using the Hicks–Moorsteen TFP index: The case of Iran. Research in International Business and Finance, 2014, 30, 111-125.	5.9	25
13	Reducing gender wage inequality increases economic prosperity for all: Insights from Australia. Economic Analysis and Policy, 2017, 55, 14-24.	6.6	25
14	Identifying structural changes and regime switching in growing and declining inbound tourism markets in Australia. Current Issues in Tourism, 2018, 21, 277-300.	7.2	25
15	A factor analysis of international portfolio diversification. Studies in Economics and Finance, 2008, 25, 165-174.	2.1	24
16	An empirical analysis of Iran's banking performance. Studies in Economics and Finance, 2012, 29, 287-300.	2.1	24
17	Quantifying the Effect of the GST on Inflation in Australia's Capital Cities: An Intervention Analysis. Australian Economic Review, 2004, 37, 125-138.	0.7	21
18	Pathways to reduce CO2 emissions as countries proceed through stages of economic development. Energy Policy, 2019, 129, 268-278.	8.8	21

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19	Interest Rate Passâ€Through and the Asymmetric Relationship between the Cash Rate and the Mortgage Rate*. Economic Record, 2012, 88, 341-350.	0.4	19
20	History of macroeconometric modelling: lessons from past experience. Journal of Policy Modeling, 2004, 26, 265-281.	3.1	18
21	Dynamic effects of rising oil prices on consumer energy prices in Canada and the United States: Evidence from the last half a century. Energy Economics, 2014, 45, 33-44.	12.1	18
22	How do daily changes in oil prices affect US monthly industrial output?. Energy Economics, 2017, 67, 83-90.	12.1	17
23	A Multidimensional Ranking of Australian Economics Departments. Economic Record, 2006, 82, 30-43.	0.4	15
24	Catastrophic Shocks and Capital Markets: A Comparative Analysis by Disaster and Sector. Global Economic Review, 2005, 34, 331-344.	1.1	14
25	MODELLING DEMAND FOR BROAD MONEY IN AUSTRALIA*. Australian Economic Papers, 2005, 44, 47-64.	2.2	14
26	Efficiency of Botswana's financial institutions: a data envelopment analysis. Applied Economics Letters, 2011, 18, 697-702.	1.8	14
27	Asymmetric pricing of diesel at its source. Energy Economics, 2015, 52, 183-194.	12.1	14
28	Self-exciting effects of house prices on unit prices in Australian capital cities. Urban Studies, 2017, 54, 2376-2394.	3.7	14
29	An Empirical Analysis of Australian Labour Productivity. Australian Economic Papers, 2003, 42, 273-291.	2.2	13
30	The impacts of rising energy prices on non-energy sectors in Australia. Economic Analysis and Policy, 2014, 44, 386-395.	6.6	13
31	Are exporting manufacturing SMEs more efficient than non-exporting ones? Evidence from Australia's business longitudinal database. Economic Analysis and Policy, 2014, 44, 310-317.	6.6	13
32	Rising efficiency and cost saving in Australian banks: a bootstrap approach. Applied Economics Letters, 2015, 22, 189-194.	1.8	13
33	Goods and Services Tax Effects on Goods and Services Included in the Consumer Price Index Basket*. Economic Record, 2005, 81, S104-S114.	0.4	12
34	Asymmetric responses in the timing, and magnitude, of changes in Australian monthly petrol prices to daily oil price changes. Energy Economics, 2018, 69, 89-100.	12.1	12
35	International outsourcing of skill intensive tasks and wage inequality. Economic Modelling, 2013, 31, 590-597.	3.8	11
36	Seasonal patterns in daily prices of unleaded petrol across Australia. Energy Policy, 2013, 56, 720-731.	8.8	10

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37	An alternative approach to the modelling of interest rate pass through and asymmetric adjustment. Economics Letters, 2013, 120, 491-494.	1.9	9
38	THE DISTRIBUTION OF RESEARCH PERFORMANCE ACROSS AUSTRALIAN UNIVERSITIES, 1992?2003, AND ITS IMPLICATIONS FOR 'BUILDING DIVERSITY'. Australian Economic Papers, 2006, 45, 343-361.	2.2	8
39	Asymmetric Dynamics in Stock Market Volatility. Economic Papers, 2011, 30, 279-287.	0.9	8
40	Modelling the terminal gate prices of unleaded petrol in Australia. Economic Modelling, 2013, 33, 233-243.	3.8	8
41	Okun's Law in Australia. Economic Record, 2015, 91, 509-522.	0.4	8
42	Long-run effects of disaggregated renewable and non-renewable energy consumption on real output. Applied Energy, 2019, 255, 113796.	10.1	8
43	Malmquist indices of productivity change in Botswana's financial institutions. Global Business and Economics Review, 2009, $11,28$.	0.1	7
44	The pricing behaviour of Australian banks and building societies in the residential mortgage market. Journal of International Financial Markets, Institutions and Money, 2013, 26, 133-151.	4.2	7
45	Dynamic responses of tourist arrivals in Australia to currency fluctuations. Journal of Hospitality and Tourism Management, 2020, 45, 71-78.	6.6	7
46	Discipline-specific forecasting of research output in Australian universities. Applied Economics Letters, 2009, 16, 1875-1880.	1.8	6
47	Macroeconomic consequences of increased productivity in less developed economies. Economic Modelling, 2012, 29, 621-631.	3.8	6
48	Asymmetric behavior of Australia's Big-4 banks in the mortgage market. Economic Modelling, 2014, 43, 57-66.	3.8	6
49	What determines the efficiency of Australian mining companies?. Australian Journal of Agricultural and Resource Economics, 2018, 62, 121-138.	2.6	6
50	Asymmetric responses of house prices to changes in the mortgage interest rate: evidence from the Australian capital cities. Applied Economics, 2019, 51, 5781-5792.	2.2	6
51	Press Freedom and the Global Economy: The Cost of Slipping Backwards. Journalism Studies, 2021, 22, 399-417.	2.1	6
52	Are petrol retailers less responsive to changes in wholesale or crude oil prices when they face lower competition? The case of Greater Sydney. Energy Policy, 2021, 153, 112278.	8.8	6
53	Predicting individual event attendance with machine learning: a â€~step-forward' approach. Applied Economics, 2022, 54, 3138-3153.	2,2	6
54	What determines private investment in Iran?. International Journal of Social Economics, 2004, 31, 457-468.	1.9	5

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55	How can Iran's black market exchange rate be managed?. Journal of Economic Studies, 2011, 38, 186-202.	1.9	5
56	Switching impacts of the output gap on inflation: Evidence from Canada, the UK and the US. International Review of Economics and Finance, 2014, 33, 270-285.	4.5	5
57	The effects of the motor vehicle industry on employment and research innovation in Australia. International Journal of Manpower, 2016, 37, 684-708.	4.4	5
58	Regional seasonality in Australian house and apartment price returns. Regional Studies, 2017, 51, 1553-1567.	4.4	5
59	Ranking and clustering of the faculties of commerce research performance in Australia. Applied Economics, 2010, 42, 2881-2895.	2.2	4
60	Global output growth and volatility spillovers. Applied Economics, 2013, 45, 637-649.	2.2	4
61	An empirical analysis of the US stock market and output growth volatility spillover effects on three Anglo-Saxon countries. International Review of Applied Economics, 2014, 28, 323-335.	2.2	4
62	Modelling how much extra motorists pay on the road? A cross-sectional study of profit margins of unleaded petrol in Australia. Energy Policy, 2014, 69, 179-188.	8.8	4
63	Analysing interest rate mark-ups in the Australian mortgage market. Journal of International Financial Markets, Institutions and Money, 2014, 31, 343-361.	4.2	4
64	House price cycles in Australia's four largest capital cities. Economic Analysis and Policy, 2016, 52, 11-22.	6.6	4
65	Asymmetric causality between Australian inbound and outbound tourism flows. Applied Economics, 2017, 49, 33-50.	2.2	4
66	Effect of government capital expenditure on GDP in the Iranian economy using superexogeneity testing. Applied Economics Letters, 1998, 5, 361-364.	1.8	3
67	Economic development and institutional factors affecting income distribution: the case of Iran, 1967â€1993. International Journal of Social Economics, 1998, 25, 410-423.	1.9	3
68	Long―and shortâ€run determinants of the demand for money in New Zealand: A cointegration analysis. New Zealand Economic Papers, 2002, 36, 235-250.	0.8	3
69	The Effect of Government on Economic Growth in Fiji. Singapore Economic Review, 2003, 48, 27-38.	1.7	3
70	Cross-country analysis of high employment-generating industries. Applied Economics Letters, 2005, 12, 865-869.	1.8	3
71	A CROSSâ€COUNTRY ANALYSIS OF EXPORT PRICES IN OECD COUNTRIES. Economic Papers, 2006, 25, 331-346.	0.9	3
72	The Australian Labour Market in 2006. Journal of Industrial Relations, 2007, 49, 311-326.	1.8	3

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73	Community Valuations of Environmental Quality in Coastal Lakes: Lake Illawarra Case Study*. Economic Papers, 2009, 28, 155-168.	0.9	3
74	Tourism and the Services Sector Growth in Singapore. Tourism Analysis, 2013, 18, 103-109.	0.9	3
75	Estimating the time varying NAIRU in Iran. Journal of Economic Studies, 2013, 40, 635-643.	1.9	3
76	Asymmetric changes in Australia's small business Ioan rate. Small Business Economics, 2014, 43, 945-957.	6.7	3
77	Dynamics of Australia's tourism in a multimarket context. Annals of Tourism Research, 2015, 55, 173-177.	6.4	3
78	Mortgage product diversity: responding to consumer demand or protecting lender profit? An asymmetric panel analysis. Applied Economics, 2018, 50, 4694-4704.	2.2	3
79	Examining the nature of the relationship between Tapis crude oil and Singapore petrol prices. International Journal of Global Energy Issues, 2013, 36, 27.	0.4	2
80	Downward stickiness of interest rates in the Australian credit cardÂmarket. Journal of the Asia Pacific Economy, 2014, 19, 52-65.	1.7	2
81	Reliability of basic heading PPPs. Economics Letters, 2019, 180, 102-107.	1.9	2
82	The asymmetric effects of COVID19 on wholesale fuel prices in Australia. Economic Analysis and Policy, 2021, 71, 255-266.	6.6	2
83	The impact of financial deregulation on monetary aggregates and interest rates in Australia. Applied Economics Letters, 2005, 1, 157-163.	0.2	1
84	A NOTE ON THE RISING COST OF EDUCATION IN AUSTRALIA. Economic Papers, 2005, 24, 97-106.	0.9	1
85	Does the interest rate for business loans respond asymmetrically to changes in the cash rate?. Applied Economics Letters, 2013, 20, 869-874.	1.8	1
86	Asymmetric size-dependent effects of the output gap on inflation: US evidence from the last half a century. Applied Economics, 2015, 47, 3525-3539.	2.2	1
87	Foreign aid, economic outcomes, and happiness. International Journal of Happiness and Development, 2016, 3, 97.	0.1	1
88	Incorporating daily market uncertainty data into a conventional short-run dynamic model: the case of the black-market exchange rate in Iran. Applied Economics, 2019, 51, 4982-4991.	2.2	1
89	Refitting the Kuznets curve using a gender-specific threshold model. Applied Economics, 2016, , 1-8.	2.2	0