Neil R Ericsson

List of Publications by Year
in descending order

55 papers	3,297 citations	236833 25 h-index	206029 48 g-index
57 all docs	57 docs citations	57 times ranked	936 citing authors

#	Article	IF	Citations
1	THE POWER OF COINTEGRATION TESTS. Oxford Bulletin of Economics and Statistics, 1992, 54, 325-348.	0.9	899
2	Modeling the demand for narrow money in the United Kingdom and the United States. European Economic Review, 1991, 35, 833-881.	1.2	323
3	Distributions of error correction tests for cointegration. Econometrics Journal, 2002, 5, 285-318.	1.2	213
4	Cointegration, exogeneity, and policy analysis: An overview. Journal of Policy Modeling, 1992, 14, 251-280.	1.7	187
5	Cointegration tests in the presence of structural breaks. Journal of Econometrics, 1996, 70, 187-220.	3.5	187
6	Parameter constancy, mean square forecast errors, and measuring forecast performance: An exposition, extensions, and illustration. Journal of Policy Modeling, 1992, 14, 465-495.	1.7	131
7	Asymptotic Properties of Instrumental Variables Statistics for Testing Non-Nested Hypotheses. Review of Economic Studies, 1983, 50, 287.	2.9	108
8	Empirical modeling of money demand. Empirical Economics, 1998, 23, 295-315.	1.5	94
9	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370-387.	1.8	86
10	The Demand for Broad Money in the United Kingdom, 1878-1993. Scandinavian Journal of Economics, 1998, 100, 289-324.	0.7	83
11	Modeling Inflation in Australia. Journal of Business and Economic Statistics, 1998, 16, 433-449.	1.8	78
12	Output and inflation in the long run. Journal of Applied Econometrics, 2001, 16, 241-253.	1.3	71
13	Constructive data mining: modeling consumers' expenditurein Venezuela. Econometrics Journal, 1999, 2, 226-240.	1.2	58
14	Encompassing and rational expectations: How sequential corroboration can imply refutation. Empirical Economics, 1999, 24, 1-21.	1.5	52
15	On the limitations of comparing mean square forecast errors: Clarifications and extensions. Journal of Forecasting, 1993, 12, 644-651.	1.6	50
16	Modeling Inflation in Australia. Journal of Business and Economic Statistics, 1998, 16, 433.	1.8	47
17	Dollarization in post-hyperinflationary Argentina. Journal of International Money and Finance, 2003, 22, 185-211.	1.3	47
18	An analogue model of phase-averaging procedures. Journal of Econometrics, 1990, 43, 275-292.	3.5	45

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19	The Lucas Critique in Practice. , 1995, , 263-324.		45
20	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370.	1.8	43
21	General-to-Specific Modeling: An Overview and Selected Bibliography. SSRN Electronic Journal, 2005, , .	0.4	39
22	Eliciting GDP forecasts from the FOMCâ€™s minutes around the financial crisis. International Journal of Forecasting, 2016, 32, 571-583.	3.9	34
23	Conditional and structural error correction models. Journal of Econometrics, 1995, 69, 159-171.	3.5	33
24	Friedman and Schwartz (1982) revisited: Assessing annual and phase-average models of money demand in the United Kingdom. Empirical Economics, 1998, 23, 401-415.	1.5	31
25	How biased are U.S. government forecasts of the federal debt?. International Journal of Forecasting, 2017, 33, 543-559.	3.9	30
26	Dollarization in Argentina. International Finance Discussion Paper, 1993, 1993, 1-54.	0.4	30
27	Broad money demand and financial liberalization in Greece. Empirical Economics, 1998, 23, 417-436.	1.5	28
28	Encompassing the Forecasts of U.S. Trade Balance Models. Review of Economics and Statistics, 1993, 75, 19.	2.3	27
29	Evaluating a Global Vector Autoregression for Forecasting. International Advances in Economic Research, 2012, 18, 247-258.	0.4	25
30	Monte Carlo Methodology and the Finite Sample Properties of Instrumental Variables Statistics for Testing Nested and Non-Nested Hypotheses. Econometrica, 1991, 59, 1249.	2.6	24
31	Empirical modeling of money demand. , 1999, , 29-49.		22
32	The Power of Cointegration Tests. International Finance Discussion Paper, 1992, 1992, 1-33.	0.4	20
33	Pc-Give and David Hendry'S Econometric Methodology. Brazilian Review of Econometrics, 1990, 10, 7.	0.1	16
34	THE ET INTERVIEW: PROFESSOR DAVID F. HENDRY: Interviewed by Neil R. Ericsson. Econometric Theory, 2004, 20, .	0.6	14
35	Economic forecasting in theory and practice: An interview with David F. Hendry. International Journal of Forecasting, 2017, 33, 523-542.	3.9	10
36	Econometric Modeling of Consumers' Expenditure in Venezuela. International Finance Discussion Paper, 1988, 1988, 1-67.	0.4	10

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37	Distributions of Error Correction Tests for Cointegration. International Finance Discussion Paper, 1999, 1999, 1-46.	0.4	7
38	Cointegration, exogeneity, and policy analysis: A synopsis. Journal of Policy Modeling, 1992, 14, 395-400.	1.7	5
39	The Fragility of Sensitivity Analysis: An Encompassing Perspective*. Oxford Bulletin of Economics and Statistics, 2008, 70, 895-914.	0.9	5
40	Interpreting estimates of forecast bias. International Journal of Forecasting, 2017, 33, 563-568.	3.9	5
41	Constructive Data Mining: Modeling Argentine Broad Money Demand. SSRN Electronic Journal, 0, , .	0.4	5
42	PC-GIVE and David Hendry's Econometric Methodology. International Finance Discussion Paper, 1991, 1991, 1-87.	0.4	4
43	Cointegration Tests in the Presence of Structural Breaks. International Finance Discussion Paper, 1993, 1993, 1-53.	0.4	4
44	Evaluating a Global Vector Autoregression for Forecasting. International Finance Discussion Paper, 2012, 2012, 1-20.	0.4	3
45	Special Section on Exogeneity, Cointegration, and Economic Policyd Analysis: Associate Editor's Introduction. Journal of Business and Economic Statistics, 1998, 16, 369-369.	1.8	2
46	Comment on "Economic Forecasting in a Changing World" (by Michael Clements and David Hendry). Capitalism and Society, 2008, 3, .	0.3	2
47	Friedman and Schwartz (1982) revisited: Assessing annual and phase-average models of money demand in the United Kingdom. , 1999, , 135-149.		2
48	The ET Interview: Professor David F. Hendry. SSRN Electronic Journal, 2004, , .	0.4	1
49	Testing for and estimating structural breaks and other nonlinearities in a dynamic monetary sector. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.2	1
50	Evaluating Government Budget Forecasts. Palgrave Studies in Public Debt, Spending, and Revenue, 2019, , 37-69.	0.1	1
51	David F. Hendry (1944â€“). , 2021, , 563-622.		1
52	The Fragility of Sensitivity Analysis: An Encompassing Perspective. SSRN Electronic Journal, 2008, , .	0.4	0
53	Evaluating a Global Vector Autoregression for Forecasting. SSRN Electronic Journal, 2012, , .	0.4	0
54	Broad Money Demand and Financial Liberalization in Greece. SSRN Electronic Journal, 0, , .	0.4	0

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55	Broad money demand and financial liberalization in Greece. , 1999, , 151-170.		0