

Guay C Lim

List of Publications by Year in descending order

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43
papers

366
citations

1039880

9
h-index

996849

15
g-index

45
all docs

45
docs citations

45
times ranked

268
citing authors

#	ARTICLE	IF	CITATIONS
1	Bank Interest Rate Adjustments: Are They Asymmetric?. <i>Economic Record</i> , 2001, 77, 135-147.	0.2	49
2	Parametric pricing of higher order moments in S&P500 options. <i>Journal of Applied Econometrics</i> , 2005, 20, 377-404.	1.3	31
3	Monetary regime choice in Singapore: Would a Taylor rule outperform exchange-rate management?. <i>Journal of Asian Economics</i> , 2014, 30, 63-81.	1.2	23
4	Deviations from uncovered interest parity in Malaysia. <i>Applied Financial Economics</i> , 2006, 16, 745-759.	0.5	19
5	Lay people's models of the economy: A study based on surveys of consumer sentiments. <i>Journal of Economic Psychology</i> , 2014, 44, 13-20.	1.1	16
6	The distribution of exchange rate returns and the pricing of currency options. <i>Journal of International Economics</i> , 1998, 45, 351-368.	1.4	14
7	Pricing currency options in the presence of time-varying volatility and non-normalities. <i>Journal of Multinational Financial Management</i> , 2006, 16, 291-314.	1.0	14
8	The effect of the Nikkei and the S&P on the All-Ordinaries: A comparison of three models. <i>International Journal of Finance and Economics</i> , 1998, 3, 217-228.	1.9	11
9	The effect of shocks to labour market flows on unemployment and participation rates. <i>Applied Economics</i> , 2015, 47, 2523-2539.	1.2	11
10	The demand for the components of broad money: error-correction and generalized asset adjustment systems. <i>Applied Economics</i> , 1993, 25, 995-1004.	1.2	10
11	Phillips Curve and the Equilibrium Unemployment Rate*. <i>Economic Record</i> , 2009, 85, 371-382.	0.2	10
12	Review of the Australian Economy 2008-09: Recessions, Retrenchments and Risks. <i>Australian Economic Review</i> , 2009, 42, 1-11.	0.4	9
13	Bank and Official Interest Rates: How Do They Interact over Time?. <i>Economic Record</i> , 2013, 89, 160-174.	0.2	9
14	Introduction to "Exchange Rates in Europe and Australasia: Fundamental Determinants, Adjustments and Policy Implications": <i>Australian Economic Papers</i> , 2002, 41, 329-341.	1.2	8
15	An Employment Equation for Australia*. <i>Economic Record</i> , 2005, 81, 204-214.	0.2	8
16	A reexamination of the equity-premium puzzle: A robust non-parametric approach. <i>North American Journal of Economics and Finance</i> , 2006, 17, 173-189.	1.8	8
17	Review of the Australian Economy 2009-10: On the Road to Recovery. <i>Australian Economic Review</i> , 2010, 43, 1-11.	0.4	8
18	Review of the Australian Economy 2012-13: A Tale of Two Relativities. <i>Australian Economic Review</i> , 2013, 46, 1-13.	0.4	8

#	ARTICLE	IF	CITATIONS
19	Consumption, Income, and Wealth: Evidence from Age, Cohort, and Period Elasticities. <i>Review of Income and Wealth</i> , 2016, 62, 489-508.	1.5	8
20	MACROECONOMIC VOLATILITY AND COUNTERFACTUAL INFLATION TARGETING IN HONG KONG. <i>Pacific Economic Review</i> , 2012, 17, 304-325.	0.7	7
21	Testing for the fundamental determinants of the long run real exchange rate. <i>Journal of Banking and Finance</i> , 1992, 16, 625-642.	1.4	6
22	Underlying Inflation in Australia: Are the Existing Measures Satisfactory?*. <i>Economic Record</i> , 2004, 80, 373-386.	0.2	6
23	Review of the Australian Economy 2011-12: A Case of DÃ©jÃ© Vu. <i>Australian Economic Review</i> , 2012, 45, 1-13.	0.4	6
24	Regional Beveridge Curves: A Latent Variable Approach. <i>Regional Studies</i> , 2014, 48, 254-269.	2.5	6
25	LABOR'S SHARE, THE FIRM'S MARKET POWER, AND TOTAL FACTOR PRODUCTIVITY. <i>Economic Inquiry</i> , 2018, 56, 2058-2076.	1.0	6
26	Central bank learning, terms of trade shocks and currency risk: Should only inflation matter for monetary policy?. <i>Journal of International Money and Finance</i> , 2007, 26, 865-886.	1.3	5
27	Inflation Targeting. <i>Australian Economic Review</i> , 2009, 42, 110-118.	0.4	5
28	ALTERNATIVE GOVERNMENT SPENDING RULES: EFFECTS ON INCOME INEQUALITY AND WELFARE. <i>Macroeconomic Dynamics</i> , 2013, 17, 1496-1518.	0.6	5
29	ALTERNATIVE WEIGHTING APPROACHES TO COMPUTING INDEXES OF ECONOMIC ACTIVITY. <i>Journal of Economic Surveys</i> , 2015, 29, 287-300.	3.7	5
30	Review of the Australian Economy 2013-14: The Age of Austerity?. <i>Australian Economic Review</i> , 2014, 47, 1-12.	0.4	4
31	Estimating portfolio models from financial flow data. <i>Economic Modelling</i> , 1991, 8, 219-224.	1.8	3
32	Modelling the Interaction of Fundamental and Portfolio Exchange Rate Behaviour: An Application to Australia and the ASEAN3. <i>Australian Economic Papers</i> , 2002, 41, 557-576.	1.2	2
33	ASIAN CRISES: THEORY, EVIDENCE, WARNING SIGNALS. <i>Singapore Economic Review</i> , 2004, 49, 135-161.	0.9	2
34	Bounded dividends, earnings and fundamental stock values. <i>Empirical Economics</i> , 2005, 30, 411-426.	1.5	2
35	Review of the Australian Economy 2010-11: Growth, Jobs and Debt. <i>Australian Economic Review</i> , 2011, 44, 1-12.	0.4	2
36	A latent variable approach to forecasting the unemployment rate. <i>Journal of Forecasting</i> , 2012, 31, 229-244.	1.6	2

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37	Macroeconomic Policies in a Low Interest Rate Environment: Back to Keynes?. Australian Economic Review, 2018, 51, 70-86.	0.4	2
38	Learning and the monetary policy strategy of the European Central Bank. Journal of International Money and Finance, 2004, 23, 997-1010.	1.3	1
39	Inflation targeting, learning and Q volatility in small open economies. Journal of Economic Dynamics and Control, 2007, 31, 3699-3722.	0.9	1
40	A BAYESIAN SIMULATION APPROACH TO INFERENCE ON A MULTI-STATE LATENT FACTOR INTENSITY MODEL. Australian and New Zealand Journal of Statistics, 2011, 53, 179-195.	0.4	0
41	A univariate model of aggregate labour productivity. Applied Economics, 2012, 44, 581-585.	1.2	0
42	A univariate model of aggregate labour productivity. Applied Economics, 2012, 44, 2075-2080.	1.2	0
43	Inflation Targeting, Learning and Q Volatility in Small Open Economies. , 0, , .		0