Guay C Lim

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Macroeconomic Policies in a Low Interest Rate Environment: Back to Keynes?. Australian Economic Review, 2018, 51, 70-86.	0.4	2
2	LABOR'S SHARE, THE FIRM'S MARKET POWER, AND TOTAL FACTOR PRODUCTIVITY. Economic Inquiry, 2018, 56, 2058-2076.	1.0	6
3	Consumption, Income, and Wealth: Evidence from Age, Cohort, and Period Elasticities. Review of Income and Wealth, 2016, 62, 489-508.	1.5	8
4	ALTERNATIVE WEIGHTING APPROACHES TO COMPUTING INDEXES OF ECONOMIC ACTIVITY. Journal of Economic Surveys, 2015, 29, 287-300.	3.7	5
5	The effect of shocks to labour market flows on unemployment and participation rates. Applied Economics, 2015, 47, 2523-2539.	1.2	11
6	Monetary regime choice in Singapore: Would a Taylor rule outperform exchange-rate management?. Journal of Asian Economics, 2014, 30, 63-81.	1.2	23
7	Review of the Australian Economy 2013-14: The Age of Austerity?. Australian Economic Review, 2014, 47, 1-12.	0.4	4
8	Lay peopleâ€™s models of the economy: A study based on surveys of consumer sentiments. Journal of Economic Psychology, 2014, 44, 13-20.	1.1	16
9	Regional Beveridge Curves: A Latent Variable Approach. Regional Studies, 2014, 48, 254-269.	2.5	6
10	Bank and Official Interest Rates: How Do They Interact over Time?. Economic Record, 2013, 89, 160-174.	0.2	9
11	Review of the Australian Economy 2012â€“13: A Tale of Two Relativities. Australian Economic Review, 2013, 46, 1-13.	0.4	8
12	ALTERNATIVE GOVERNMENT SPENDING RULES: EFFECTS ON INCOME INEQUALITY AND WELFARE. Macroeconomic Dynamics, 2013, 17, 1496-1518.	0.6	5
13	A univariate model of aggregate labour productivity. Applied Economics, 2012, 44, 581-585.	1.2	0
14	A univariate model of aggregate labour productivity. Applied Economics, 2012, 44, 2075-2080.	1.2	0
15	Review of the Australian Economy 2011â€“12: A Case of DÃ©jÃ Vu. Australian Economic Review, 2012, 45, 1-13.	0.4	6
16	MACROECONOMIC VOLATILITY AND COUNTERFACTUAL INFLATIONâ€TARGETING IN HONG KONG. Pacific Economic Review, 2012, 17, 304-325.	0.7	7
17	A latent variable approach to forecasting the unemployment rate. Journal of Forecasting, 2012, 31, 229-244.	1.6	2
18	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

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19	Review of the Australian Economy 2010-11: Growth, Jobs and Debt. Australian Economic Review, 2011, 44, 1-12.	0.4	2
20	Review of the Australian Economy 2009â€“10: On the Road to Recovery. Australian Economic Review, 2010, 43, 1-11.	0.4	8
21	Inflation Targeting. Australian Economic Review, 2009, 42, 110-118.	0.4	5
22	Review of the Australian Economy 2008â€“09: Recessions, Retrenchments and Risks. Australian Economic Review, 2009, 42, 1-11.	0.4	9
23	Phillips Curve and the Equilibrium Unemployment Rate*. Economic Record, 2009, 85, 371-382.	0.2	10
24	Central bank learning, terms of trade shocks and currency risk: Should only inflation matter for monetary policy?. Journal of International Money and Finance, 2007, 26, 865-886.	1.3	5
25	Inflation targeting, learning and Q volatility in small open economies. Journal of Economic Dynamics and Control, 2007, 31, 3699-3722.	0.9	1
26	A reexamination of the equity-premium puzzle: A robust non-parametric approach. North American Journal of Economics and Finance, 2006, 17, 173-189.	1.8	8
27	Deviations from uncovered interest parity in Malaysia. Applied Financial Economics, 2006, 16, 745-759.	0.5	19
28	Pricing currency options in the presence of time-varying volatility and non-normalities. Journal of Multinational Financial Management, 2006, 16, 291-314.	1.0	14
29	An Employment Equation for Australia*. Economic Record, 2005, 81, 204-214.	0.2	8
30	Parametric pricing of higher order moments in S&P500 options. Journal of Applied Econometrics, 2005, 20, 377-404.	1.3	31
31	Bounded dividends, earnings and fundamental stock values. Empirical Economics, 2005, 30, 411-426.	1.5	2
32	ASIAN CRISES: THEORY, EVIDENCE, WARNING SIGNALS. Singapore Economic Review, 2004, 49, 135-161.	0.9	2
33	Underlying Inflation in Australia: Are the Existing Measures Satisfactory?*. Economic Record, 2004, 80, 373-386.	0.2	6
34	Learning and the monetary policy strategy of the European Central Bank. Journal of International Money and Finance, 2004, 23, 997-1010.	1.3	1
35	Introduction to â€œExchange Rates in Europe and Australasia: Fundamental Determinants, Adjustments and Policy Implicationsâ€. Australian Economic Papers, 2002, 41, 329-341.	1.2	8
36	Modelling the Interaction of Fundamental and Portfolio Exchange Rate Behaviour: An Application to Australia and the ASEAN3. Australian Economic Papers, 2002, 41, 557-576.	1.2	2

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37	Bank Interest Rate Adjustments: Are They Asymmetric?. Economic Record, 2001, 77, 135-147.	0.2	49
38	The effect of the Nikkei and the S&P on the All-Ordinaries: A comparison of three models. International Journal of Finance and Economics, 1998, 3, 217-228.	1.9	11
39	The distribution of exchange rate returns and the pricing of currency options. Journal of International Economics, 1998, 45, 351-368.	1.4	14
40	The demand for the components of broad money: error-correction and generalized asset adjustment sytems. Applied Economics, 1993, 25, 995-1004.	1.2	10
41	Testing for the fundamental determinants of the long run real exchange rate. Journal of Banking and Finance, 1992, 16, 625-642.	1.4	6
42	Estimating portfolio models from financial flow data. Economic Modelling, 1991, 8, 219-224.	1.8	3
43	Inflation Targeting, Learning and Q Volatility in Small Open Economies. , 0, , .		0