

# Apostolos Serletis

List of PR Articles by Year  
in descending order

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196

PR articles

4,608

PR citations

89004

34

PR h-index

79425

66

g-index

205

documents

5015

doc citations

93013

36

h-index

2459

citing authors

#	ARTICLE	IF	PR CITATIONS
1	The credit-augmented Divisia aggregates and the monetary business cycle. <i>Macroeconomic Dynamics</i> , 2025, 29, .	1.1	1
2	Monetary policy in advanced and emerging economies. <i>Macroeconomic Dynamics</i> , 2025, 29, .	1.1	7
3	Monetary policy and economic fluctuations. <i>Macroeconomic Dynamics</i> , 2024, 28, 1493-1511.	1.1	3
4	Business cycles in the USA: the role of monetary policy and oil shocks. <i>Empirical Economics</i> , 2024, 67, 1-30.	1.4	2
5	Monetary Policy Strategies in Advanced and Emerging Economies. <i>Open Economies Review</i> , 2024, 36, 1-23.	0.8	0
6	A note on the neutrality of interest rates. <i>Macroeconomic Dynamics</i> , 2024, 28, 1768-1775.	1.1	0
7	The credit card-augmented Divisia monetary aggregates: an analysis based on recurrence plots and visual boundary recurrence plots. <i>Financial Innovation</i> , 2024, 10, .	6.8	1
8	Money demand stability: New evidence from transfer entropy. <i>International Economics</i> , 2024, 179, 100524.	3.2	4
9	Stock Market Uncertainty and Business Optimism in Major Emerging Economies. <i>Open Economies Review</i> , 2024, 36, 873-900.	0.8	0
10	Consumer preferences, the demand for Divisia money, and the welfare costs of inflation. <i>Journal of Macroeconomics</i> , 2023, 75, 103490.	1.6	9
11	Nonlinear dynamics in Divisia monetary aggregates: an application of recurrence quantification analysis. <i>Financial Innovation</i> , 2023, 9, .	6.8	4
12	Macroeconomic Fluctuations in the United States: The Role of Monetary and Fiscal Policy Shocks. <i>Open Economies Review</i> , 2023, , .	0.8	6
13	Chaos in long-maturity real rates. <i>Economics Letters</i> , 2023, 225, 111039.	1.7	0
14	The oil price-macro-economy dependence. <i>Empirical Economics</i> , 2023, , .	1.4	3
15	Unconventional monetary policy and the stock market. <i>Journal of Economics and Finance</i> , 2023, 47, 707-722.	1.4	6
16	Structural change and unbalanced economic growth in open developing economies. <i>Journal of Economics and Finance</i> , 2023, 47, 844-858.	1.4	1
17	Inflation uncertainty. <i>Empirical Economics</i> , 2023, 66, 1903-1920.	1.4	0
18	The Gibson Paradox and the Fisher Effect in Advanced and Emerging Economies. <i>Open Economies Review</i> , 2023, , .	0.8	1

#	ARTICLE	IF	PR CITATIONS
19	Inflation and economic activity in advanced and emerging economies. <i>International Journal of Finance and Economics</i> , 2022, 27, 4196-4223.	3.5	6
20	The complex relationship between inflation and equity returns. <i>Journal of Economic Studies</i> , 2022, 49, 159-184.	2.8	5
21	CREDIT CARDS, THE DEMAND FOR MONEY, AND MONETARY AGGREGATION. <i>Macroeconomic Dynamics</i> , 2022, 26, 2161-2203.	1.1	10
22	The Demand for Assets: Evidence from the Markov Switching Normalized Quadratic Model. <i>Journal of Money, Credit and Banking</i> , 2022, 54, 989-1025.	1.6	14
23	A century and a half of the monetary base-stock market relationship. <i>Quarterly Review of Economics and Finance</i> , 2022, 85, 118-124.	2.7	4
24	Spillovers of U.S. monetary policy uncertainty on inflation targeting emerging economies. <i>Emerging Markets Review</i> , 2022, 51, 100875.	4.3	38
25	Interfuel substitution: A copula approach. <i>Journal of Commodity Markets</i> , 2022, 28, 100247.	3.2	2
26	Oil prices and the natural gas liquids markets. <i>Green Finance</i> , 2022, 4, 207-230.	4.5	3
27	Oil Prices and the Hydrocarbon Markets: A Review. <i>Energies</i> , 2022, 15, 6192.	3.0	4
28	Volatility and dependence in energy markets. <i>Journal of Economics and Finance</i> , 2022, 47, 15-37.	1.4	10
29	Oil price uncertainty and climate risks. <i>Journal of Economics and Finance</i> , 2022, 47, 323-332.	1.4	2
30	INTEREST RATES, MONEY, AND ECONOMIC ACTIVITY. <i>Macroeconomic Dynamics</i> , 2021, 25, 1842-1891.	1.1	38
31	Disentangling the Effects of Uncertainty, Monetary Policy and Leverage Shocks on the Economy*. <i>Oxford Bulletin of Economics and Statistics</i> , 2021, 83, 1029-1065.	1.5	10
32	Oil Price Uncertainty, Globalization, and Total Factor Productivity: Evidence from the European Union. <i>Energies</i> , 2021, 14, 3429.	3.0	9
33	The welfare cost of inflation. <i>Journal of Economic Dynamics and Control</i> , 2021, 128, 104144.	1.8	13
34	Covid-19 and monetary and fiscal policy interactions in Canada. <i>Quarterly Review of Economics and Finance</i> , 2021, 81, 376-384.	2.7	38
35	World Commodity Prices and Economic Activity in Advanced and Emerging Economies. <i>Open Economies Review</i> , 2021, 33, 347-374.	0.8	5
36	Market Shocks in the G7 Countries. <i>Open Economies Review</i> , 2021, , .	0.8	1

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37	Cryptocurrency shocks. Manchester School, 2021, 89, 190-202.	1.0	6
38	MONEY SUPPLY VOLATILITY AND THE MACROECONOMY. Macroeconomic Dynamics, 2020, 24, 1392-1402.	1.1	1
39	Oil prices shocks and the Russian economy. Journal of Economic Asymmetries, 2020, 21, e00148.	3.6	46
40	Monetary policy spillovers in emerging economies. International Journal of Finance and Economics, 2020, 25, 664-683.	3.5	14
41	Technical change in U.S. industries. Economic Modelling, 2020, 91, 579-600.	4.3	0
42	Risk, uncertainty, and leverage. Economic Modelling, 2020, 91, 257-273.	4.3	43
43	Functional monetary aggregates, monetary policy, and business cycles. Journal of Economic Dynamics and Control, 2020, 121, 103994.	1.8	17
44	Biofuel substitution in the U.S. transportation sector. Journal of Economic Asymmetries, 2020, 22, e00161.	3.6	10
45	Recent monetary policy and the credit card-augmented Divisia monetary aggregates. Journal of Macroeconomics, 2020, 64, 103203.	1.6	12
46	The Relative Importance of Monetary Policy, Uncertainty, and Financial Shocks. Open Economies Review, 2020, 32, 311-333.	0.8	4
47	Money growth variability and output: evidence with credit card-augmented Divisia monetary aggregates. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.7	4
48	Communication frictions, sentiments, and nonlinear business cycles. International Journal of Economic Theory, 2019, 15, 137-152.	0.6	0
49	Volatility in the Cryptocurrency Market. Open Economies Review, 2019, 30, 779-811.	0.8	107
50	On the Markov switching welfare cost of inflation. Journal of Economic Dynamics and Control, 2019, 108, 103748.	1.8	19
51	Business cycles and hydrocarbon gas liquids prices. Journal of Economic Asymmetries, 2019, 19, e00115.	3.6	6
52	Markov Switching Oil Price Uncertainty. Oxford Bulletin of Economics and Statistics, 2019, 81, 1045-1064.	1.5	30
53	The demand for banking and shadow banking services. North American Journal of Economics and Finance, 2019, 47, 132-146.	3.9	10
54	Banking technology in a Markov switching economy. Journal of Macroeconomics, 2019, 59, 154-168.	1.6	1

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55	The Demand for Assets and Optimal Monetary Aggregation. <i>Journal of Money, Credit and Banking</i> , 2019, 51, 929-952.	1.6	51
56	THE DEMAND FOR LIQUID ASSETS: EVIDENCE FROM THE MINFLEX LAURENT DEMAND SYSTEM WITH CONDITIONALLY HETÉROSKEDASTIC ERRORS. <i>Macroeconomic Dynamics</i> , 2019, 23, 2941-2958.	1.1	5
57	150 YEARS OF THE OIL PRICE“MACROECONOMY RELATIONSHIP. <i>Macroeconomic Dynamics</i> , 2019, 23, 1302-1311.	1.1	11
58	MONETARY NEUTRALITY. <i>Macroeconomic Dynamics</i> , 2019, 23, 2133-2149.	1.1	6
59	Monetary Policy and Interest Rate Spreads. <i>Open Economies Review</i> , 2019, 31, 707-727.	0.8	3
60	Interfuel Substitution: Evidence from the Markov Switching Minflex Laurent Demand System with BEKK Errors. <i>Energy Journal</i> , 2019, 40, 111-128.	2.1	10
61	Economic policy uncertainty and real output: evidence from the G7 countries. <i>Applied Economics</i> , 2018, 50, 4222-4233.	2.4	112
62	Oil Price Shocks and the Credit Default Swap Market. <i>Open Economies Review</i> , 2018, 29, 283-293.	0.8	11
63	INTRODUCTION TO MACROECONOMIC DYNAMICS SPECIAL ISSUE ON DYNAMICS OF OIL AND COMMODITIES PRICES. <i>Macroeconomic Dynamics</i> , 2018, 22, 541-545.	1.1	1
64	The zero lower bound and market spillovers: Evidence from the G7 and Norway. <i>Research in International Business and Finance</i> , 2018, 44, 100-123.	6.8	14
65	The global crude oil market and biofuel agricultural commodity prices. <i>Journal of Economic Asymmetries</i> , 2018, 18, e00094.	3.6	20
66	International Monetary Policy Spillovers. <i>Open Economies Review</i> , 2018, 30, 87-104.	0.8	15
67	Demand systems with heteroscedastic disturbances. <i>Empirical Economics</i> , 2018, 58, 1913-1921.	1.4	10
68	Conditional Correlation Demand Systems. <i>Computational Economics</i> , 2018, 56, 77-86.	1.8	0
69	Stochastic volatility demand systems. <i>Econometric Reviews</i> , 2017, 36, 1111-1122.	1.2	15
70	Financial intermediary leverage spillovers. <i>Research in International Business and Finance</i> , 2017, 39, 1000-1007.	6.8	5
71	Monetary policy and leverage shocks. <i>International Journal of Finance and Economics</i> , 2017, 22, 115-128.	3.5	15
72	How does the U.S. natural gas market react to demand and supply shocks in the crude oil market?. <i>Energy Economics</i> , 2017, 63, 66-74.	13.3	100

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73	A century of interfuel substitution. <i>Journal of Commodity Markets</i> , 2017, 8, 28-42.	3.2	21
74	Electricity prices, large-scale renewable integration, and policy implications. <i>Energy Policy</i> , 2017, 101, 550-560.	9.1	142
75	Shadow prices of $\text{CO}_2$ emissions at US electric utilities: a random-coefficient, random-directional-vector directional output distance function approach. <i>Empirical Economics</i> , 2017, 54, 231-258.	1.4	8
76	Broker-dealer Leverage and the Stock Market. <i>Open Economies Review</i> , 2017, 29, 215-222.	0.8	6
77	Monetary and fiscal policy switching with time-varying volatilities. <i>Economics Letters</i> , 2016, 145, 202-205.	1.7	4
78	A NOTE ON LEVERAGE AND THE MACROECONOMY. <i>Macroeconomic Dynamics</i> , 2016, 20, 429-445.	1.1	15
79	Money, Velocity, and the Stock Market. <i>Open Economies Review</i> , 2016, 27, 671-695.	0.8	5
80	Volatility and a century of energy markets dynamics. <i>Energy Economics</i> , 2016, 55, 1-9.	13.3	30
81	INTRODUCTION TO <i>MACROECONOMIC DYNAMICS</i> SPECIAL ISSUE ON COMPLEXITY IN ECONOMIC SYSTEMS. <i>Macroeconomic Dynamics</i> , 2016, 20, 461-465.	1.1	4
82	Financial Frictions and the Fiscal Theory of Price Level Determination. <i>Open Economies Review</i> , 2016, 28, 251-272.	0.8	3
83	Sectoral Interfuel Substitution in Canada: An Application of NQ Flexible Functional Forms. <i>Energy Journal</i> , 2016, 37, 181-200.	2.1	15
84	NONLINEAR AND COMPLEX DYNAMICS IN ECONOMICS. <i>Macroeconomic Dynamics</i> , 2015, 19, 1749-1779.	1.1	32
85	Nonlinearities and financial contagion in Latin American stock markets. <i>Economic Modelling</i> , 2015, 51, 653-656.	4.3	23
86	Imposing Theoretical Regularity on Flexible Functional Forms. <i>Econometric Reviews</i> , 2015, 34, 198-227.	1.2	15
87	Are the Responses of the U.S. Economy Asymmetric to Positive and Negative Money Supply Shocks?. <i>Open Economies Review</i> , 2015, 27, 303-316.	0.8	8
88	Divisia Monetary Aggregates, the Great Ratios, and Classical Money Demand Functions. <i>Journal of Money, Credit and Banking</i> , 2014, 46, 229-241.	1.6	64
89	Undesirable outputs and a primal Divisia productivity index based on the directional output distance function. <i>Journal of Econometrics</i> , 2014, 183, 135-146.	3.5	58
90	Energy markets volatility modelling using GARCH. <i>Energy Economics</i> , 2014, 43, 264-273.	13.3	200

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91	Oil and the economy: A cross bicorrelation perspective. Journal of Economic Asymmetries, 2014, 11, 91-95.	3.6	8
92	THE DEMAND FOR GASOLINE: EVIDENCE FROM HOUSEHOLD SURVEY DATA. Journal of Applied Econometrics, 2014, 29, 291-313.	2.9	24
93	On the Output Effects of Monetary Variability. Open Economies Review, 2014, 26, 225-236.	0.8	10
94	Is the oil price“output relation asymmetric?. Journal of Economic Asymmetries, 2013, 10, 10-20.	3.6	25
95	THE CASE FOR DIVISIA MONEY TARGETING. Macroeconomic Dynamics, 2013, 17, 1638-1658.	1.1	20
96	PUBLIC INFRASTRUCTURE AND EXTERNALITIES IN U.S. MANUFACTURING: EVIDENCE FROM THE PRICE-AUGMENTING AIM COST FUNCTION. Macroeconomic Dynamics, 2013, 17, 1367-1410.	1.1	1
97	Oil Price Uncertainty and Industrial Production. Energy Journal, 2013, 34, 191-216.	2.1	43
98	Imposing local curvature in the QUAIDS. Economics Letters, 2012, 115, 41-43.	1.7	2
99	Oil price uncertainty and the Canadian economy: Evidence from a VARMA, GARCH-in-Mean, asymmetric BEKK model. Energy Economics, 2012, 34, 603-610.	13.3	107
100	Interest Rates, Leverage, and Money. Open Economies Review, 2012, 24, 51-78.	0.8	18
101	INTRODUCTION TO <i>OIL PRICE SHOCKS</i>. Macroeconomic Dynamics, 2011, 15, 327-336.	1.1	20
102	VOLATILITY IN OIL PRICES AND MANUFACTURING ACTIVITY: AN INVESTIGATION OF REAL OPTIONS. Macroeconomic Dynamics, 2011, 15, 379-395.	1.1	65
103	International evidence on aggregate short-run and long-run interfuel substitution. Energy Economics, 2011, 33, 209-216.	13.3	35
104	THE ASYMMETRIC EFFECTS OF OIL PRICE SHOCKS. Macroeconomic Dynamics, 2011, 15, 437-471.	1.1	111
105	SEMI-NONPARAMETRIC ESTIMATES OF CURRENCY SUBSTITUTION BETWEEN THE CANADIAN DOLLAR AND THE U.S. DOLLAR. Macroeconomic Dynamics, 2010, 14, 29-55.	1.1	4
106	A primal Divisia technical change index based on the output distance function. Journal of Econometrics, 2010, 159, 320-330.	3.5	9
107	Interfuel substitution in the United States. Energy Economics, 2010, 32, 737-745.	13.3	73
108	Oil Price Uncertainty. Journal of Money, Credit and Banking, 2010, 42, 1137-1159.	1.6	621

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109	Purchasing power parity over a century. <i>Journal of Economic Studies</i> , 2010, 37, 117-144.	2.8	9
110	Efficiency, technical change, and returns to scale in large US banks: Panel data evidence from an output distance function satisfying theoretical regularity. <i>Journal of Banking and Finance</i> , 2010, 34, 127-138.	3.4	144
111	Inflation and Welfare in Latin America. <i>Open Economies Review</i> , 2010, 22, 39-52.	0.8	5
112	Episodic Nonlinearity in Leading Global Currencies. <i>Open Economies Review</i> , 2010, 23, 337-357.	0.8	9
113	International Evidence on Sectoral Interfuel Substitution. <i>Energy Journal</i> , 2010, 31, 1-30.	2.1	38
114	Forecasting in inefficient commodity markets. <i>Journal of Economic Studies</i> , 2009, 36, 383-392.	2.8	5
115	The effects of exchange rate uncertainty on exports. <i>Journal of Macroeconomics</i> , 2009, 31, 500-507.	1.6	44
116	Efficiency and productivity of the US banking industry, 1998–2005: evidence from the Fourier cost function satisfying global regularity conditions. <i>Journal of Applied Econometrics</i> , 2009, 24, 105-138.	2.9	50
117	Oil price uncertainty in Canada. <i>Energy Economics</i> , 2009, 31, 852-856.	13.3	110
118	Mean reversion in the US stock market. <i>Chaos, Solitons and Fractals</i> , 2009, 40, 2007-2015.	5.1	50
119	Energy sector pricing: On the role of neglected nonlinearity. <i>Energy Economics</i> , 2009, 31, 492-502.	13.3	33
120	Testing for causality in the transmission of Eurodollar and US interest rates. <i>Applied Financial Economics</i> , 2009, 19, 439-443.	0.6	7
121	A BAYESIAN CLASSIFICATION APPROACH TO MONETARY AGGREGATION. <i>Macroeconomic Dynamics</i> , 2009, 13, 200-219.	1.1	4
122	Productivity trends in U.S. manufacturing: Evidence from the NQ and AIM cost functions. <i>Journal of Econometrics</i> , 2008, 142, 281-311.	3.5	69
123	Consumer preferences and demand systems. <i>Journal of Econometrics</i> , 2008, 147, 210-224.	3.5	122
124	Quantifying multiscale inefficiency in electricity markets. <i>Energy Economics</i> , 2008, 30, 3109-3117.	13.3	31
125	Randomly modulated periodicity in the US stock market. <i>Chaos, Solitons and Fractals</i> , 2008, 36, 654-659.	5.1	2
126	Threshold random walks in the US stock market. <i>Chaos, Solitons and Fractals</i> , 2008, 37, 43-48.	5.1	4

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127	Semi-nonparametric estimates of interfuel substitution in U.S. energy demand. <i>Energy Economics</i> , 2008, 30, 2123-2133.	13.3	33
128	Long memory in energy futures prices. <i>Review of Financial Economics</i> , 2008, 17, 146-155.	1.2	105
129	DETRENDED FLUCTUATION ANALYSIS OF THE US STOCK MARKET. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , 2008, 18, 599-603.	2.1	22
130	The Output Effects of Money Growth Uncertainty: Evidence from a Multivariate GARCH-in-Mean VAR. <i>Open Economies Review</i> , 2008, 20, 607-630.	0.8	16
131	Episodic Nonlinear Event Detection in the Canadian Exchange Rate. <i>Journal of the American Statistical Association</i> , 2007, 102, 68-74.	3.5	18
132	On the welfare cost of inflation in Europe. <i>Applied Economics Letters</i> , 2007, 14, 111-113.	1.9	12
133	Financial structure and economic growth: the role of heterogeneity <sup>1</sup> . <i>Applied Financial Economics</i> , 2007, 17, 1129-1139.	0.6	8
134	A NOTE ON IMPOSING LOCAL CURVATURE IN GENERALIZED LEONTIEF MODELS. <i>Macroeconomic Dynamics</i> , 2007, 11, 290-294.	1.1	8
135	FLEXIBLE FUNCTIONAL FORMS, CURVATURE CONDITIONS, AND THE DEMAND FOR ASSETS. <i>Macroeconomic Dynamics</i> , 2007, 11, 455-486.	1.1	30
136	Effect of noise on estimation of Lyapunov exponents from a time series. <i>Chaos, Solitons and Fractals</i> , 2007, 32, 883-887.	5.1	33
137	Effect of noise on the bifurcation behavior of nonlinear dynamical systems. <i>Chaos, Solitons and Fractals</i> , 2007, 33, 914-921.	5.1	24
138	Chaos, self-organized criticality, and SETAR nonlinearity: An analysis of purchasing power parity between Canada and the United States. <i>Chaos, Solitons and Fractals</i> , 2007, 33, 1437-1444.	5.1	5
139	On fractional integrating dynamics in the US stock market <sup>†</sup> . <i>Chaos, Solitons and Fractals</i> , 2007, 34, 777-781.	5.1	18
140	The Hurst exponent in energy futures prices. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 380, 325-332.	2.8	76
141	Detecting signatures of stochastic self-organization in US money and velocity measures. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 385, 281-291.	2.8	7
142	Informational Efficiency and Interchange Transactions in Alberta's Electricity Market. <i>Energy Journal</i> , 2007, 28, 121-144.	2.1	8
143	VELOCITY AND THE VARIABILITY OF MONEY GROWTH: EVIDENCE FROM A VARMA, GARCH-M MODEL. <i>Macroeconomic Dynamics</i> , 2006, 10, 652-666.	1.1	23
144	Returns and volatility in the NYMEX Henry Hub natural gas futures market. <i>OPEC Review</i> , 2006, 30, 171-186.	0.0	14

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145	Univariate tests for nonlinear structure. <i>Journal of Macroeconomics</i> , 2006, 28, 154-168.	1.6	31
146	Chaotic monetary dynamics with confidence. <i>Journal of Macroeconomics</i> , 2006, 28, 228-252.	1.6	20
147	Monetary aggregation, inflation, and welfare. <i>Applied Financial Economics</i> , 2006, 16, 499-512.	0.6	5
148	Nonlinear and Complex Dynamics in Real Systems. <i>International Journal of Nonlinear Sciences and Numerical Simulation</i> , 2006, 7, .	1.5	9
149	SEMI-NONPARAMETRIC ESTIMATES OF THE DEMAND FOR MONEY IN THE UNITED STATES. <i>Macroeconomic Dynamics</i> , 2005, 9, 542-559.	1.1	42
150	Business cycles and natural gas prices. <i>OPEC Review</i> , 2005, 29, 75-84.	0.0	25
151	Microeconometrics and measurement matters: Some results from monetary economics for Canada. <i>Journal of Macroeconomics</i> , 2005, 27, 307-330.	1.6	5
152	Testing for common features in North American energy markets. <i>Energy Economics</i> , 2004, 26, 401-414.	13.3	107
153	Random fractal structures in North American energy markets. <i>Energy Economics</i> , 2004, 26, 389-399.	13.3	67
154	The welfare cost of inflation in Canada and the United States. <i>Economics Letters</i> , 2004, 84, 199-204.	1.7	30
155	Long-horizon regression tests of the theory of purchasing power parity. <i>Journal of Banking and Finance</i> , 2004, 28, 1961-1985.	3.4	25
156	ABSENCE OF CHAOS AND $1/f$ SPECTRA, BUT EVIDENCE OF TAR NONLINEARITIES, IN THE CANADIAN EXCHANGE RATE. <i>Macroeconomic Dynamics</i> , 2004, 8, .	1.1	10
157	No evidence of chaos but some evidence of dependence in the US stock market†. <i>Chaos, Solitons and Fractals</i> , 2003, 17, 449-454.	5.1	33
158	Bounds Tests of the Gibson Paradox and the Fisher Effect: Evidence from Low-Frequency International Data. <i>Manchester School</i> , 2003, 71, 673-679.	1.0	25
159	Bounds tests of the theory of purchasing power parity. <i>Journal of Banking and Finance</i> , 2002, 26, 179-199.	3.4	20
160	Evidence of a random multifractal turbulent structure in the Dow Jones Industrial Average. <i>Chaos, Solitons and Fractals</i> , 2002, 13, 1309-1315.	5.1	25
161	Semi-non-parametric estimates of substitution for Canadian monetary assets. <i>Canadian Journal of Economics</i> , 2002, 35, 78-91.	1.1	13
162	On stochasticity and turbulence in the federal funds market. <i>International Journal of Systems Science</i> , 2001, 32, 43-52.	4.4	5

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163	An empirical comparison of flexible demand system functional forms. Journal of Applied Econometrics, 2001, 16, 59-80.	2.9	66
164	Martingales, nonlinearity, and chaos. Journal of Economic Dynamics and Control, 2000, 24, 703-724.	1.8	118
165	Chaotic analysis of US money and velocity measures. International Journal of Systems Science, 2000, 31, 161-169.	4.4	9
166	Purchasing power parity, nonlinearity and chaos. Applied Financial Economics, 2000, 10, 615-622.	0.6	39
167	On the Fisher effect. Journal of Monetary Economics, 1999, 44, 105-130.	3.5	127
168	The North American Natural Gas Liquids Markets are Chaotic. Energy Journal, 1999, 20, 83-103.	2.1	24
169	The cyclical behavior of monthly NYMEX energy prices. Energy Economics, 1998, 20, 265-271.	13.3	19
170	International Evidence on the Neutrality of Money. Journal of Money, Credit and Banking, 1998, 30, 1.	1.6	59
171	Breaking Trend Functions in Real Exchange Rates: Evidence from Seventeen OECD Countries. Journal of Macroeconomics, 1997, 19, 781-802.	1.6	35
172	International evidence on the cyclical behavior of inflation. Economics Letters, 1996, 51, 205-212.	1.7	7
173	Testing for deterministic nonlinear dependence in the Australian dollar-US dollar exchange rate series. Applied Economics Letters, 1996, 3, 267-269.	1.9	0
174	Random Walks, Breaking Trend Functions, and the Chaotic Structure of the Velocity of Money. Journal of Business and Economic Statistics, 1995, 13, 453-465.	2.8	32
175	Random Walks, Breaking Trend Functions, and the Chaotic Structure of the Velocity of Money. Journal of Business and Economic Statistics, 1995, 13, 453.	2.8	18
176	International evidence on the long-run implications of the neoclassical growth model. Applied Economics, 1995, 27, 205-210.	2.4	13
177	International evidence on breaking trend functions in macroeconomic variables. Applied Economics, 1994, 26, 175-179.	2.4	4
178	Deterministic trends and money-output causality. Applied Financial Economics, 1994, 4, 143-147.	0.6	5
179	Common stochastic trends in a system of East European black-market exchange rates. Applied Financial Economics, 1994, 4, 23-31.	0.6	1
180	A cointegration analysis of petroleum futures prices. Energy Economics, 1994, 16, 93-97.	13.3	70

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181	Maximum likelihood cointegration tests of purchasing power parity: Evidence from seventeen OECD countries. <i>Review of World Economics</i> , 1994, 130, 476-493.	1.0	18
182	Money and stock prices in the United States. <i>Applied Financial Economics</i> , 1993, 3, 51-54.	0.6	23
183	Openness in the Canadian economy: 1870-1988. <i>Applied Economics</i> , 1992, 24, 1191-1198.	2.4	13
184	Unit Root Behavior in Energy Futures Prices. <i>Energy Journal</i> , 1992, 13, 119-128.	2.1	47
185	Informational efficiency of commodity futures prices. <i>Applied Financial Economics</i> , 1991, 1, 185-192.	0.6	9
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