

# Alfred A Haug

## List of Publications by Year in descending order

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Version: 2024-02-01

38  
papers

3,618  
citations

430874

18  
h-index

315739

38  
g-index

38  
all docs

38  
docs citations

38  
times ranked

1973  
citing authors

#	ARTICLE	IF	CITATIONS
1	Numerical distribution functions of likelihood ratio tests for cointegration. Journal of Applied Econometrics, 1999, 14, 563-577.	2.3	1,532
2	Oil prices, exchange rates and emerging stock markets. Energy Economics, 2012, 34, 227-240.	12.1	510
3	Temporal Aggregation and the Power of Cointegration Tests: a Monte Carlo Study*. Oxford Bulletin of Economics and Statistics, 2002, 64, 399-412.	1.7	254
4	Tests for cointegration a Monte Carlo comparison. Journal of Econometrics, 1996, 71, 89-115.	6.5	213
5	The impact of oil shocks on exchange rates: A Markov-switching approach. Energy Economics, 2016, 54, 11-23.	12.1	183
6	The impact of oil-market shocks on stock returns in major oil-exporting countries. Journal of International Money and Finance, 2018, 86, 264-280.	2.5	163
7	Cointegration and Government Borrowing Constraints: Evidence for the United States. Journal of Business and Economic Statistics, 1991, 9, 97-101.	2.9	77
8	HAS FEDERAL BUDGET DEFICIT POLICY CHANGED IN RECENT YEARS?. Economic Inquiry, 1995, 33, 104-118.	1.8	75
9	A two-stage double-bootstrap data envelopment analysis of efficiency differences of New Zealand secondary schools. Journal of Productivity Analysis, 2010, 34, 99-110.	1.6	60
10	European Monetary Union: a cointegration analysis. Journal of International Money and Finance, 2000, 19, 419-432.	2.5	57
11	Currency Invoicing in International Trade: an Empirical Investigation. Review of International Economics, 2003, 11, 332-345.	1.3	49
12	Income inequality and FDI: evidence with Turkish data. Applied Economics, 2016, 48, 1030-1045.	2.2	37
13	Tariffs and quotas under dynamic duopolistic competition. Journal of International Economics, 1990, 29, 147-159.	3.0	36
14	Critical Values for the $\hat{I}_{\pm}^{1/2}$ -Phillips-Ouliaris Test for Cointegration*. Oxford Bulletin of Economics and Statistics, 1992, 54, 473-480.	1.7	35
15	Monetary policy transmission mechanisms and currency unions. Journal of Policy Modeling, 2005, 27, 55-74.	3.1	29
16	Mixed signals among tests for cointegration. Journal of Applied Econometrics, 2004, 19, 89-98.	2.3	28
17	Linear or nonlinear cointegration in the purchasing power parity relationship?. Applied Economics, 2011, 43, 185-196.	2.2	25
18	Residual based tests for cointegration. Economics Letters, 1993, 41, 345-351.	1.9	21

#	ARTICLE	IF	CITATIONS
19	TESTING LINEAR RESTRICTIONS ON COINTEGRATING VECTORS: SIZES AND POWERS OF WALD AND LIKELIHOOD RATIO TESTS IN FINITE SAMPLES. <i>Econometric Theory</i> , 2002, 18, 505-524.	0.7	21
20	Ricardian Equivalence, Rational Expectations and the Permanent Income Hypothesis. <i>Journal of Money, Credit and Banking</i> , 1990, 22, 305.	1.6	19
21	Local Linear Impulse Responses for a Small Open Economy*. <i>Oxford Bulletin of Economics and Statistics</i> , 2012, 74, 470-492.	1.7	19
22	Blanchard's Model of Consumption: An Empirical Study. <i>Journal of Business and Economic Statistics</i> , 1996, 14, 169-177.	2.9	16
23	MONEY, OUTPUT, AND INFLATION IN THE LONGER TERM: MAJOR INDUSTRIAL COUNTRIES, 1880-2001. <i>Economic Inquiry</i> , 2012, 50, 773-787.	1.8	15
24	What drives bilateral foreign direct investment among Asian economies?. <i>Economic Modelling</i> , 2020, 93, 125-141.	3.8	15
25	On real interest rate persistence: the role of breaks. <i>Applied Economics</i> , 2014, 46, 1058-1066.	2.2	14
26	In the long run, US unemployment follows inflation like a faithful dog. <i>Journal of Macroeconomics</i> , 2014, 41, 42-52.	1.3	14
27	Government secondary school finances in New South Wales: accounting for students' prior achievements in a two-stage DEA at the school level. <i>Journal of Productivity Analysis</i> , 2017, 48, 69-83.	1.6	13
28	Currency invoicing of US imports. <i>International Journal of Finance and Economics</i> , 2008, 13, 184-198.	3.5	12
29	A CLOSER LOOK AT LONG-RUN U.S. MONEY DEMAND: LINEAR OR NONLINEAR ERROR-CORRECTION WITH $M0$ , $M1$ , OR $M2$ ?. <i>Economic Inquiry</i> , 2007, 45, 363-376.	1.8	11
30	Exchange rates of oil exporting countries and global oil price shocks: a nonlinear smooth-transition approach. <i>Applied Economics</i> , 2019, 51, 5282-5296.	2.2	10
31	Monetary and fiscal policy transmission in Poland. <i>Economic Modelling</i> , 2019, 79, 15-27.	3.8	10
32	The random walk hypothesis of consumption and time aggregation. <i>Journal of Macroeconomics</i> , 1991, 13, 691-700.	1.3	9
33	Blanchard's Model of Consumption: An Empirical Study. <i>Journal of Business and Economic Statistics</i> , 1996, 14, 169.	2.9	8
34	Co-Movement Towards a Currency or Monetary Union? An Empirical Study for New Zealand. <i>Australian Economic Papers</i> , 2001, 40, 307-317.	2.2	8
35	CANADIAN MONEY DEMAND FUNCTIONS: COINTEGRATION-RANK STABILITY*. <i>Manchester School</i> , 2006, 74, 214-230.	0.9	8
36	ESTIMATING QUARTERLY GDP DATA FOR THE SOUTH PACIFIC ISLAND NATIONS. <i>Singapore Economic Review</i> , 2011, 56, 97-112.	1.7	6

#	ARTICLE	IF	CITATIONS
37	Do the determinants of foreign direct investment have a reverse and symmetric impact on foreign direct divestment?. <i>Empirical Economics</i> , 2023, 64, 659-680.	3.0	5
38	Testing Ricardian Equivalence with the Narrative Record on Tax Changes. <i>Oxford Bulletin of Economics and Statistics</i> , 2020, 82, 387-404.	1.7	1