Vance L Martin

List of Publications by Year
in descending order

18 papers	429 citations	1163117 8 h-index	839539 18 g-index
18 all docs	18 docs citations	18 times ranked	278 citing authors

#	Article	IF	Citations
1	Specification tests for univariate diffusions. Econometric Reviews, 2022, 41, 607-632.	1.1	1
2	Modeling time varying risk of natural resource assets: Implications of climate change. Quantitative Economics, 2022, 13, 225-257.	1.4	2
3	A nonlinear model of asset returns with multiple shocks. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	1
4	The effects of the Global Financial Crisis on the stock holding decisions of Australian households. North American Journal of Economics and Finance, 2019, 50, 100983.	3.5	7
5	Once in a Lifetime? The Effects of the Global Financial Crisis on Household Willingness to Take Financial Risk. Economic Record, 2019, 95, 442-461.	0.4	6
6	Joint tests of contagion with applications. Quantitative Finance, 2019, 19, 473-490.	1.7	26
7	Hedging Supply Risks: An Optimal Water Portfolio. American Journal of Agricultural Economics, 2016, 98, 276-296.	4.3	18
8	A New Class of Tests of Contagion With Applications. Journal of Business and Economic Statistics, 2010, 28, 423-437.	2.9	139
9	Overvaluation in Australian Housing and Equity Markets: Wealth Effects or Monetary Policy?*. Economic Record, 2010, 86, 465-485.	0.4	30
10	Computing the Distributions of Economic Models via Simulation. Econometrica, 2008, 76, 443-450.	4.2	16
11	The Role of Portfolio Shocks in a Structural Vector Autoregressive Model of the Australian Economy. Economic Record, 2008, 84, 17-33.	0.4	11
12	Computing the Distributions of Economic Models via Simulation. Econometrica, 2008, 76, 443-450.	4.2	1
13	PRICING AUSTRALIAN S&P200 OPTIONS: A BAYESIAN APPROACH BASED ON GENERALIZED DISTRIBUTIONAL FORMS. Australian and New Zealand Journal of Statistics, 2005, 47, 101-117.	0.9	6
14	A multivariate latent factor decomposition of international bond yield spreads. Journal of Applied Econometrics, 2000, 15, 697-715.	2.3	100
15	Nonlinear Modelling Using the Generalized Exponential Family of Distributions. Bulletin of Economic Research, 1998, 50, 229-255.	1.1	1
16	A Spectralâ€“Temporal Index With an Application to U.S. Interest Rates. Journal of Business and Economic Statistics, 1994, 12, 81-93.	2.9	1
17	Robust Estimation, Nonnormalities, and Generalized Exponential Distributions. Journal of the American Statistical Association, 1993, 88, 261-267.	3.1	51
18	An Investigation into the Major Causes 01 Australia's Recent Inflation and Some Policy Implications. Economic Record, 1989, 65, 1-15.	0.4	12