Richard Finlay

List of Publications by Year
in descending order

15 papers	185 citations	1307594 7 h-index	1125743 13 g-index
16 all docs	16 docs citations	16 times ranked	91 citing authors

#	Article	IF	Citations
1	Stationary-increment Student and variance-gamma processes. Journal of Applied Probability, 2006, 43, 441-453.	0.7	38
2	Stationaryâ€Increment Varianceâ€Gamma and <i>t</i> Models: Simulation and Parameter Estimation. International Statistical Review, 2008, 76, 167-186.	1.9	32
3	OPTION PRICING WITH VGâ€"LIKE MODELS. International Journal of Theoretical and Applied Finance, 2008, 11, 943-955.	0.5	24
4	Housing Wealth Effects: Evidence from an Australian Panel. Economica, 2015, 82, 552-577.	1.6	19
5	Credit supply shocks and the global financial crisis in three small open economies. Journal of Macroeconomics, 2014, 40, 270-276.	1.3	14
6	Autocorrelation Functions. International Statistical Review, 2011, 79, 255-271.	1.9	13
7	A Gamma Activity Time Process with Noninteger Parameter and Self-Similar Limit. Journal of Applied Probability, 2007, 44, 950-959.	0.7	12
8	A Term Structure Decomposition of the Australian Yield Curve*. Economic Record, 2009, 85, 383-400.	0.4	6
9	Random Fields with PÃ³lya Correlation Structure. Journal of Applied Probability, 2014, 51, 1037-1050.	0.7	5
10	Household saving in Australia. B E Journal of Macroeconomics, 2015, 15, .	0.4	5
11	A Stateâ€Space Approach to Australian Gross Domestic Product Measurement. Australian Economic Review, 2015, 48, 133-149.	0.7	5
12	An Inverse Gamma Activity Time Process with Noninteger Parameters and a Self-Similar Limit. Journal of Applied Probability, 2012, 49, 441-450.	0.7	3
13	Whereâ€™s the Money? An Investigation into the Whereabouts and Uses of Australian Banknotes. Australian Economic Review, 2020, 53, 22-34.	0.7	3
14	A Generalized Hyperbolic model for a risky asset with dependence. Statistics and Probability Letters, 2012, 82, 2164-2169.	0.7	2
15	A scalar-valued infinitely divisible random field with PÃ³lya autocorrelation. Statistics and Probability Letters, 2017, 122, 141-146.	0.7	1