

# Richard Finlay

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7619020/publications.pdf>

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15  
papers

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citations

1307594

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h-index

1125743

13  
g-index

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all docs

16  
docs citations

16  
times ranked

91  
citing authors

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