PUBLICATIONS

Michael McAleer

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ResearchGate Author Page

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Theses

1. *Dynamic Demand and Stock Adjustment Models for Consumer Durable Goods*, Master of Economics thesis, Department of Econometrics and Operations Research, Monash University, 1976, 115pp.

2. *Testing Economic Hypotheses*, PhD thesis, Department of Economics, Queen's University, Canada, 1981, 143pp.

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(i) Monographs

1. *Patent Activity and Technical Change in U.S. Industries* (with D. Slottje and P.S. Wee). Contributions to Economic Analysis Series, Volume 272, 2005, Elsevier, Amsterdam, pp. xviii + 221.

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(ii) Edited Monographs and Special Issues of Journals

9. *Economics and Econometric Methodology*, special section in *Economic Record*, 64 (December), 1988, pp. 275-359 ("Editors' Introduction", pp. 275-277) (edited with R. Simes).
   Contributors: A.S. Blinder (Princeton), J.-J. Laffont (Toulouse and ANU), J.E. Stiglitz* (Stanford), D.J. Aigner (UC-Irvine), C.W.J. Granger** (UC-San Diego), E.E. Leamer (UCLA), M.H. Pesaran (Cambridge), E. Maasoumi (Indiana), P.C.B. Phillips (Yale).
   [* Winner of Prize for Best Paper in 1988 in *Economic Record*; Joint winner of 2001 Nobel Prize in Economic Sciences.]
   [** Joint winner of 2003 Nobel Prize in Economic Sciences.]

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    Contributors: J.-J. Laffont (Toulouse and ANU), J.E. Stiglitz* (Stanford), A.S. Deaton (Princeton), R. Guesnerie (CEQC), A. Mas-Colell (Harvard).
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Contributors: M. Corden* (Johns Hopkins), J.B. Donges (Kiel), R.J. Gordon (Northwestern), J.B. Taylor (Stanford).
[* Joint Winner of Prize for Best Paper in 1989 in *Economic Record*.]

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Contributors: R.G. Chambers (Maryland), J.E. Tilton (Colorado), M. Falkus (New England), W.N. Parker (Yale), G.B. Schedvin (Melbourne), J.G. Williamson (Harvard).

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Contributors: E.E. Leamer (UCLA), A.R. Pagan (Rochester), F. Vella (Rochester), J.L. Horowitz (Iowa), G.R. Neumann (Iowa), J. Kennan (Iowa), R.B. Wilson (Stanford), D.J. Aigner (UC-Irvine), K. Ghali (USC), C.W.J. Granger* (UC-San Diego), T.-H. Lee (UC-San Diego), J.B. Taylor (President's Council of Economic Advisors, Washington D.C.).
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Contributors: R. Bewley (UNSW), D. Orden (VPI&SU), S. Johansen (Copenhagen), K. Juselius (Copenhagen), M. McAleer (UWA), C.R. McKenzie (Osaka), M. H. Pesaran (Cambridge and UCLA), H.Y. Toda (Tsukuba), P.C.B. Phillips (Yale).

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Contributors: E. Zivot (Wellesley), P.C.B. Phillips (Yale), C.W.J. Granger (UC-San Diego), D.G. Fiebig (Sydney).

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Contributors: P.H. Franses (Erasmus University Rotterdam), M. McAleer (UWA and Osaka), L. Oxley (Waikato), D.F. Hendry (Oxford), A.R. Pagan (ANU), M.H. Pesaran (Cambridge), P.C.B. Phillips (Yale), N. Haldrup (Aarhus), J. Doornik (Oxford).

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Contributors: P.H. Franses (Erasmus University Rotterdam), M. McAleer (UWA and Osaka), L. Oxley (Waikato), D.F. Hendry (Oxford), A.R. Pagan (ANU), M.H. Pesaran (Cambridge), P.C.B. Phillips (Yale), N. Haldrup (Aarhus), J. Doornik (Oxford).

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Contributors: H.A. Keuzenkamp (Amsterdam), M. McAleer (UWA), A. Zellner (Chicago), E. Sober (Wisconsin-Madison), H.A. Simon* (Carnegie-Mellon), M. Boumans (Amsterdam), M.R. Forster (Wisconsin-Madison), B. Hamminga (Tilburg), A.W.F. Edwards (Cambridge), P. Vitanyi (Amsterdam), M. Li (Waterloo), J. Rissanen (IBM Research Dvision, San Jose), W. Ploberger (Rochester), P.C.B. Phillips (Yale), A. Spanos (VPI & SU), A. Aznar (Zaragoza), M.I. Ayuda (Zaragoza), C. Garcia-Olaverri (Navarra), D. Tempelaar (Maastricht), M. Ganslandt (Lund and Stockholm), U. Jensen (Kiel).
[* Winner of 1978 Nobel Prize in Economic Sciences.]

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Contributors: W.K. Li (Hong Kong), S. Ling (Hong Kong UST), M. McAleer (UWA), E. Ruiz (Carlos III Madrid), L. Pascual (Carlos III Madrid), D. Lien (Texas - San Antonio), Y.K. Tse (National University of Singapore), T. Engsted (Aarhus), P.N. Smith (York), M.R. Wickens (York), S. Laurent (Liege, Catholic University of Louvain and Maastricht), J.-P. Peters (Liege), L. Oxley (Canterbury).

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Contributors: R.F. Engle* (UCSD and NYU), C.W.J. Granger* (UCSD), N. Shephard (Oxford), O.E. Barndorff-Nielsen (Aarhus), E. Ghysels (North Carolina), T. Bollerslev (Duke), P.H. Franses (Erasmus University Rotterdam), N. Meddahi (Montreal), R. van der Weide (Amsterdam), C.-M. Kuan (Academia Sinica, Taiwan), L. Forsberg (Uppsala), F. Chan (UWA), M. McAleer (UWA).
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Contributors: W.K. Li (Hong Kong), S. Ling (Hong Kong UST), M. McAleer (UWA), E. Ruiz (Carlos III Madrid), L. Pascual (Carlos III Madrid), D. Lien (Texas - San Antonio), Y.K. Tse (National University of Singapore), T. Engsted (Aarhus School of Business), P.N. Smith (York), M.R. Wickens (York), S. Laurent (Liege, Catholic University of Louvain and Maastricht), J.-P. Peters (Liege), L. Oxley (Canterbury).

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Contributors: E. Maasoumi (SMU), M. McAleer (UWA), M. Asai (Soka, Japan), J. Yu (Singapore Management), C. Gourieroux (CREST, CEPREMAP and Toronto), C.S. Bos (Vrije Universiteit Amsterdam), N. Shephard (Nuffield College, Oxford), D. Chan (CSIRO, Australia), R. Kohn (UNSW), C. Kirby (Texas at Dallas), C. Doz (Cergy-Pontoise, THEMA, France), E. Renault (UNC-Chapel Hill, and CIRANO, CIREQ), A. Philipov (American), M.E. Glickman (Boston), R. Liesenfeld (Kiel), J.-F. Richard (Pittsburgh), R. Meyer (Auckland), B. Jungbacker (Vrije Universiteit Amsterdam), S.J. Koopman (Vrije Universiteit Amsterdam), B. Tims (Erasmus University Rotterdam), R. Mahieu (Erasmus University Rotterdam), M. Smith (Sydney), A. Pitts (Sydney).

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Contributors: J. Hausman (MIT), G. Leonard (NERA Economic Consulting), S.J. Liebowitz (Texas - Dallas), R. Watt (Canterbury), G. Ramello (Università del Piemonte Orientale), R. Towse (Erasmus University Rotterdam), D. Marinova (Murdoch), M. Raven (Murdoch), B. Verspagen (Eindhoven), K. Carlaw (UBC), L. Oxley (Canterbury), D. Thorns (Canterbury),

M. Nuth (Canterbury), P. Walker (Canterbury), S. Hoti (UWA), M. McAleer (UWA), D. Slottje (FTI Consulting and SMU).

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Contributors: J. Hausman (MIT), G. Leonard (NERA Economic Consulting), S.J. Liebowitz (Texas - Dallas), R. Watt (Canterbury), G. Ramello (Università del Piemonte Orientale), R. Towse (Erasmus University Rotterdam), D. Marinova (Murdoch), M. Raven (Murdoch), B. Verspagen (Eindhoven), K. Carlaw (UBC), L. Oxley (Canterbury), D. Thorns (Canterbury), M. Nuth (Canterbury), P. Walker (Canterbury), S. Hoti (UWA), M. McAleer (UWA), D. Slottje (FTI Consulting and SMU).

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Contributors: J. Hausman (MIT), R.L. Basmann (Binghamton), J. Dubin (Caltech), D. Slottje (SMU), D. Millimet (SMU), P.H. Franses (Erasmus University Rotterdam), D. Fok (Erasmus University Rotterdam), L. Oxley (Canterbury), D. Greasley (Edinburgh), G. Silverberg (Maastricht), B. Verspagen (Eindhoven), M.J. Buchanan (KPMG), F. Chan (Curtin), M. McAleer (UWA).

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Contributors: E. Maasoumi (SMU), M. McAleer (UWA), F.M. Bandi (Chicago), J.R. Russell (Chicago), Y. Zhu (Chicago), F. Corsi (Lugano), U. Kretschmer (Bonn), S. Mittnik (Munich), C. Pigorsch (Munich), A. Gonçalves da Silva (LSE), P.M. Robinson (LSE), J.E. Griffin (Warwick), R.C.A. Oomen (Warwick), P.R. Hansen (Stanford), J. Large (All Souls, Oxford), A. Lunde (Aarhus), T. Hoshikawa (Yokohama National), T. Kanatani (Hiroshima), K. Nagai (Yokohama National), Y. Nishiyama (Kyoto), O. Lieberman (Haifa, Israel), P.C.B. Phillips (Yale), M. Medeiros (PUC-Rio, Brazil), M. de Pooter (Erasmus University Rotterdam), M. Martens (Erasmus University Rotterdam), D. van Dijk (Erasmus University Rotterdam), L.R. Souza (United Nations), Y. Ait-Sahalia (Princeton), P.A. Mykland (Chicago), L. Zhang (Carnegie Mellon), S. Goncalves (Montreal), N. Meddahi (Imperial College, UK).

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Contributors: C. Gourieroux (CREST, CEPREMAP and Toronto), P. Phillips (Yale), F. Bandi (Chicago), J. Russell (Chicago), R. Baillie (Michigan State), Q. Li (Texas A&M), Z. Cai (UNC at Charlotte), O. Lieberman (Haifa), Y. Ait-Sahalia (Princeton), P. Robinson (LSE), O. Linton (LSE), Q. Yao (LSE), I. Kalnina (LSE), R. Taylor (Nottingham), G. Kapetanios (Queen Mary), M. Medeiros (PUC-Rio, Brazil), X. Wang (Xiamen), I. Gijbels (KU Leuven), I. Casas (Carlos III, Madrid), S. Peiris (Sydney), F. Chan (Curtin), J. Gao (UWA), D.E. Allen (ECU), M. McAleer (UWA).

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Contributors: D.E. Allen (ECU), J. Gao (UWA), M. McAleer (UWA), L. Thomas (Southampton), Z. Lazarov (ECU), S. Peiris (Sydney), S. Liu (Canberra), H. Neudecker

(Amsterdam), M. Billio (Venice), M. Caporin (Padova), M. Asai (Soka, Tokyo), M. Kobayashi (Yokohama National), Y.H. Lai (Feng Chia), C. Chen (Feng Chia), R. Gerlach (Sydney), K.P. Lam (CUHK), H.S. Ng (CUHK), J. Zhu (Aarhus), N. Cheng (Ling Tung), Y.L. Yang (Ling Tung).

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Contributors: T.W. Anderson (Stanford), J. Hausman (MIT), W. Newey (MIT), P.M. Robinson (LSE), C. Hsiao (USC), R. Okui (HKUST), L. Wang (Manitoba), T. Amano (Waseda), M. Taniguchi (Waseda), Y. Matsushita (Tokyo), M. Medeiros (PUC-Rio, Brazil), W. Areosa (PUC-Rio, Brazil), K..Hitomi (Kyoto IT), Y, Kawasaki (ISM), N. Kunitomo (Tokyo), Y. Nishiyama (Kyoto), M. McAleer (Erasmus University Rotterdam).

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Contributors: Tim Bollerslev (Duke University), Fulvio Corsi (Venice), Christian Gourieroux (Toronto), Alain Monfort (CREST), Massimiliano Caporin (Padova), Yacine Aït-Sahalia (Princeton), Manabu Asai (Soka), Esfandiar Maasoumi (Emory), Teodosio Pérez-Amaral (Complutense), Marc Paolella (Zurich), Ke Zhu (Chinese Academy of Sciences), Shiqing Ling (HKUST), Norman R. Swanson (Rutgers), Laurent E. Calvet (HEC Paris), Markus Leippold (Zurich), Giuseppe Cavaliere (Bologna), Morten Ørregaard Nielsen (Queen's),

Robert Taylor (Essex), Stefan Mittnik (Munich), Rene Garcia (Edhec), Nour Meddahi (Toulouse), Torben Andersen (Northwestern), Viktor Todorov (Northwestern), George Tauchen (Duke), Dick van Dijk (Erasmus University Rotterdam), Chia-Lin Chang (National Chung Hsing), Michael McAleer (National Tsing Hua)

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64. *Multivariate Modelling of Fossil Fuel and Carbon Emission Prices*, special issue of *Energies*, 12, 2019 (edited with C.-L. Chang).

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(iii) Edited Conference Proceedings

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Selected Working Papers

1. "Application of transitional phase polynomials to a model of trade union growth in Canada", *Discussion Paper No. 316*, Institute for Economic Research, Queen's University, October 1978, 27 pp. (with A. Gregory).

2. "Theory and econometric evaluation of a systems approach to the demand for money: the Canadian case", *Discussion Paper No. 367*, Institute for Economic Research, Queen's University, December 1979, 48 pp. (with G.R. Fisher).

3. "Principles and methods in the testing of alternative models", *Discussion Paper No. 400*, Institute for Economic Research, Queen's University, August 1980, 33 pp. (with G.R. Fisher).

4. "Further results on testing linear and log-linear regression models", paper to the SSRC Econometric Study Group Conference on Model Specification and Testing, Warwick, 1983, 15 pp. (with A.K. Bera).

5. "Straw-man econometrics?", *Working Paper in Economics and Econometrics No. 097*, ANU, December 1983, 42 pp. (with A.R. Pagan and P.A. Volker).

Inclusion in Econometric Software Packages

1. The Fisher and McAleer JA test (*Journal of Econometrics*, 1981) has been programmed in the Microfit econometric software package to test univariate non-nested regression models against each other.

2. The Bera and McAleer BM test (*Sankhya - Series B*, 1989) has been programmed in the Microfit econometric software package to test non-nested linear and logarithmic models against each other.

3. The Chan and McAleer STAR-STGARCH model (*Applied Financial Economics*, 2003) has been programmed in the RATS econometric software package to estimate smooth transition autoregressive models with GARCH errors for the conditional variance in the presence of extreme observations and outliers.

4. The Ling and McAleer VARMA-GARCH model (*Econometric Theory*, 2003) has been programmed in the RATS econometric software package to estimate and test nulktivariate time series models with GARCH errors in the conditional mean. [This model is an extension of the research for which Professor R.F. Engle (New York University and University of California, San Diego) was awarded the 2003 Nobel Prize in Economic Sciences (with Professor C.W.J. Granger (University of California, San Diego))].

5. The McAleer, Hoti and Chan VARMA-AGARCH model (*Econometric Reviews*, 2009) has been programmed in the RATS econometric software package to estimate and test nulktivariate time series models with asymmetric GARCH errors in the conditional mean. [This model is an extension of the research for which Professor R.F. Engle (New York University and University of California, San Diego) was awarded the 2003 Nobel Prize

in Economic Sciences (with Professor C.W.J. Granger (University of California, San Diego))]. [One of the top 30 papers in the first 30 years of the journal – http://www.tandf.co.uk/journals/pdf/freeaccess/lecr.pdf]

New Bibiliometric Measures

1. PI-BETA (Papers Ignored - By Even The Authors), in Chang, C.-L., M. McAleer and L. Oxley (2011), Great expectatrics: Great papers, great journals, great econometrics, *Econometric Reviews*, 30(6), 583–619.

2. IFI (Impact Factor Inflation), in Chang, C.-L., M. McAleer and L. Oxley (2011), What makes a great journal great in economics? The singer not the song, *Journal of Economic Surveys*, 25(2), 326–361.

3. C3PO (Citation Performance Per Paper Online), in Chang, C.-L., M. McAleer and L. Oxley (2011), What makes a great journal great in economics? The singer not the song, *Journal of Economic Surveys*, 25(2), 326–361.

4. H-STAR (Historical Self-citation Threshold Approval Rating), in Chang, C.-L., M. McAleer and L. Oxley (2011), What makes a great journal great in the sciences? Which came first, the chicken or the egg?, *Scientometrics*, 87(1), 17–40.

6. 2Y-STAR (2-Year Self-citation Threshold Approval Rating), in Chang, C.-L., M. McAleer and L. Oxley (2011), What makes a great journal great in the sciences? Which came first, the chicken or the egg?, *Scientometrics*, 87(1), 17–40.

7. CAI (Cited Article Influence), in Chang, C.-L., M. McAleer and L. Oxley (2011), What makes a great journal great in the sciences? Which came first, the chicken or the egg?, *Scientometrics*, 87(1), 17–40.

8. 5YD2 (5YIF Divided By 2YIF), in Chang, C.-L., E. Maasoumi and M. McAleer (2016), Robust ranking of journal quality: An application to economics, *Econometric Reviews*, 35(1), 50-97.

9. ESC (Escalating Self Citations), in Chang, C.-L., E. Maasoumi and M. McAleer (2016), Robust ranking of journal quality: An application to economics, *Econometric Reviews*, 35(1), 50-97.

10. Interpretation of Eigenfactor as "Journal Influence Score", in Chang, C.-L., E. Maasoumi and M. McAleer (2016), Robust ranking of journal quality: An application to economics, *Econometric Reviews*, 35(1), 50-97.

11. Interpretation of Article Influence Score as "per capita Journal Influence Score", in Chang, C.-L., E. Maasoumi and M. McAleer (2016), Robust ranking of journal quality: An application to economics, *Econometric Reviews*, 35(1), 50-97.

12. ICQ (Index of Citations Quality), in Chang, C.-L. and M. McAleer (2014), "Ranking economics and econometrics ISI journals by quality weighted citations", *Review of Economics*, 65(1), 35-52.

Invited Newspaper Article

1. "Is Dawkins a Man of Light or a Conductor?", *Education Insight*, The West Australian, 8 October 1991, page 7.

SUMMARY OF ACADEMIC ACTIVITIES
Michael McAleer

Year	Publications				Presentations		
	Refereed Journal Articles	Book Chapters	Books and Journals	TOTAL	Seminars	Conferences attended	Conference presentations
1979	1	-	-	1	-	2	3
1980	1	-	-	1	-	4	5
1981	4	2	-	6	-	7	7
1982	3	-	-	3	2	2	3
1983	4	1	-	5	-	2	2
1984	1	1	-	2	3	1	2
1985	2	-	-	2	13	-	-
1986	3	1	-	4	2	3	5
1987	3	1	-	4	9	1	1
1988	4	-	1	5	9	2	2
1989	5	1	4	10	10	3	3
1990	3	1	-	4	28	-	-
1991	4	6	-	10	9	6	7
1992	11	2	-	13	25	2	3
1993	3	5	5	13	19	4	7
1994	7	3	2	12	23	2	3
1995	8	5	3	16	10	3	6
1996	4	5	5	14	8	3	5
1997	11	13	5	29	12	5	17
1998	10	2	1	13	24	2	5
1999	6	17	4	27	16	4	21
2000	6	1	-	7	12	1	4
2001	9	18	5	32	16	2	15
2002	15	12	4	31	18	2	12
2003	9	14	-	23	17	4	17
2004	14	14	2	30	38	4	17
2005	24	25	5	54	27	9	33
2006	12	7	2	21	13	6	9
2007	8	17	2	27	21	9	26
2008	21	1	4	26	20	3	4
2009	25	34	3	62	25	3	20
2010	12	4	1	17	25	-	-
2011	23	-	4	27	13	3	8
2012	20	1	1	22	16	1	2
2013	29	4	4	37	2	1	1
2014	13	1	-	14	7	2	2
2015	16	5	4	25	3	6	6
2016	15	-	-	15	-	4	4
2017	18	11	4	33	3	1	2
2018	67	6	12	85	4	6	11
TOTAL	454	241	87	782	502	129	299