PUBLICATIONS

Michael McAleer

SSRN Author Page
http://ssrn.com/author=375743

RePEC Author Page
http://ideas.repec.org/e/pmc90.html

ISI Author Page

Google Scholar Author Page
http://scholar.google.com/citations?hl=en&user=pK01jfoAAAAJ&view_op=list_works&is_public_preview=1

Microsoft Academic Search Author Page
http://academic.research.microsoft.com/Author/293400/michael-mcaleer

ResearchGate Author Page
https://www.researchgate.net/profile/Michael_McAleer

Theses


Books
(i) **Monographs**


(ii) **Edited Monographs and Special Issues of Journals**

   [**Joint winner of 2003 Nobel Prize in Economic Sciences.]


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.]


[* Joint winner of 2003 Nobel Prize in Economic Sciences.]


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


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 Division, 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.]


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).

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).
[* Joint winners of 2003 Nobel Prize in Economic Sciences.]

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 (Lieve, Catholic University of Louvain and Maastricht), J.-P. Peters (Liege), L. Oxley (Canterbury).


34. *Modelling Economic and Environmental Systems*, edited special issue of *Environmental Modelling and Software* (Elsevier), 20(11), 2005, pp. 1365-1455 (9 separate contributions).


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).

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),
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).

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).

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).


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).

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


53. **Econometric Analysis of Financial Derivatives**, special issue of *Journal of Econometrics* (Elsevier), 187(2), 2015, v-vi + 403-633 (edited with C.-L. Chang) (18 separate contributions). 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)


(iii) Edited Conference Proceedings


**Government Publications**


**Most Highly Cited Journal Publications**

( Thomson Reuters ISI Web of Knowledge citations: h-index = 34 )

[ Google Scholar citations: h-index = 63 ]

{ Scopus citations: h-index = 39 }

# RePEc citations: h-index = 37 #

|| ResearchGate citations: h-index = 56 ||

< Publons citations: h-index = 35 >


3. “Stationarity and the existence of moments of a family of GARCH processes”, *Journal of Econometrics*, 106, 2002, 109-117 (with S. Ling) (according to Essential Science Indicators, ISI Web of Knowledge, this paper is in the top 1% of citations in Economics and Business for 1996-2006) (130) [305] {143} #188# \[193\] <131>

4. “Necessary and sufficient moment conditions for the GARCH (r,s) and asymmetric power GARCH (r,s) models”, *Econometric Theory*, 18, 2002, 722-729 (with S. Ling) (according to Essential Science Indicators, ISI Web of Knowledge, this paper is in the top 1% of citations in Economics and Business for 1996-2006) (130) [305] {143} #188# \[193\] <131>


7. “Asymptotic theory for a vector ARMA-GARCH model”, *Econometric Theory*, 19, 2003, 278-308 (with S. Ling) (according to Essential Science Indicators, ISI Web of Knowledge, this paper is in the top 1% of citations in Economics and Business for 1996-2007) (228) [665] {269} #413# \[545\] <222>


Refereed Journal Publications


33. “The effects of misspecification in estimating the percentiles of some two- and three-
(with J. Bai and A.J. Jakeman).

34. “Alternative approaches to testing non-nested models with autocorrelated disturbances”,
Communications in Statistics - Theory and Methods, 19, 1990, 3619-3644 (with M.H.
Pesaran and A.K. Bera).

35. “Keynesian and new classical models of unemployment revisited”, Economic Journal, 101,

36. “When are two step estimators efficient?”, Econometric Reviews, 10, 1991, 235-252 (with
C.R. McKenzie).

37. “A new approach to maximum likelihood estimation of the three-parameter gamma and
Weibull distributions”, Australian Journal of Statistics, 33, 1991, 397-410 (with J. Bai and


39. “Joint tests of non-nested models and general error specifications”, Econometric Reviews, 11,

40. “On the use of extreme value distributions for predicting the upper percentiles of
environmental quality data”, Mathematics and Computers in Simulation, 33, 1992, 483-488
(with J. Bai and A.J. Jakeman).

41. “Modelling in econometrics: the deterrent effect of capital punishment”, Mathematics and

42. “Bootstrap estimates of a new classical model of unemployment”, Mathematics and

43. “Recursive estimation and generated regressors”, Economics Letters, 39, 1992, 1-5 (with
C.R. McKenzie).

44. “Properties of ordinary least squares estimators in regression models with non-spherical
Bartels).

45. “Estimation and discrimination of alternative air pollution models”, Ecological Modelling,

46. “Estimating the percentiles of some misspecified non-nested distributions”, Journal of


104. “Necessary and sufficient moment conditions for the GARCH (r,s) and asymmetric power GARCH (r,s) models”, *Econometric Theory*, 18, 2002, 722-729 (with S. Ling).


[According to *Essential Science Indicators*, ISI Web of Knowledge, this paper is in the top 1% of citations in Economics and Business for 1996-2005.]


   [According to *Essential Science Indicators*, ISI Web of Knowledge, this paper is in the top 1% of citations in Economics and Business for 1996-2005.]


249. “What makes a great journal great in the sciences? Which came first, the chicken or the egg?”, *Scientometrics*, 87(1), 2011, 17-40 (with C.-L. Chang and L. Oxley).


325. “Structure and asymptotic theory for nonlinear models with GARCH errors”, *EconomiA*, 16(1), 2015, 1-21 (with F. Chan and M. Medeiros).


415. “A new inequality measure that is sensitive to extreme values and asymmetries”, *Advances in Decision Sciences*, 23(1), 2019, 1-30 (with H.K. Ryu and D.J. Slottje).


**In Memoriam**


**Refereed Software Reviews**


**Ten Commandments**


**Conference Reviews**


**Book Reviews**


**Other Refereed Publications/Conference Proceedings**


46. “Efficient estimation and testing of alternative models of currency futures contracts”, in A.D. McDonald and M. McAleer (eds.), *Proceedings of the International Congress on Modelling


163. “Country risk and innovation? An application to foreign patents registered in the USA”, in B. Ekasingh, A. Jintrawet and S. Pratummintra (eds.), Towards Sustainable Livelihood and


Selected Working Papers


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 multivariate 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 multivariate 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))].
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 Bibliometric Measures**


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.


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.


Invited Newspaper Article

### SUMMARY OF ACADEMIC ACTIVITIES

**Michael McAleer**

<table>
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<th>Year</th>
<th>Refereed Journal Articles</th>
<th>Book Chapters</th>
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