

Michael T Owyang

List of Publications by Year in descending order

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Version: 2024-02-01

110
papers

2,073
citations

430754

18
h-index

395590

33
g-index

177
all docs

177
docs citations

177
times ranked

889
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 1 | Are Government Spending Multipliers Greater during Periods of Slack? Evidence from Twentieth-Century Historical Data. <i>American Economic Review</i> , 2013, 103, 129-134. | 4.0 | 234 |
| 2 | Business Cycle Phases in U.S. States. <i>Review of Economics and Statistics</i> , 2005, 87, 604-616. | 2.3 | 160 |
| 3 | The Propagation of Regional Recessions. <i>Review of Economics and Statistics</i> , 2012, 94, 935-947. | 2.3 | 109 |
| 4 | A Flexible Finite-Horizon Alternative to Long-Run Restrictions with an Application to Technology Shocks. <i>Review of Economics and Statistics</i> , 2014, 96, 638-647. | 2.3 | 91 |
| 5 | Is housing the business cycle? Evidence from US cities. <i>Journal of Urban Economics</i> , 2010, 67, 336-351. | 2.4 | 82 |
| 6 | Differences in subprime loan pricing across races and neighborhoods. <i>Regional Science and Urban Economics</i> , 2014, 48, 199-215. | 1.4 | 67 |
| 7 | Regime switching and monetary policy measurement. <i>Journal of Monetary Economics</i> , 2004, 51, 1577-1597. | 1.8 | 59 |
| 8 | A Case Study of a Currency Crisis: The Russian Default of 1998. , 2002, 84, . | | 50 |
| 9 | Subject to Revision. , 2002, 2002, . | | 48 |
| 10 | Multivariate Forecast Evaluation and Rationality Testing. <i>Review of Economics and Statistics</i> , 2012, 94, 1066-1080. | 2.3 | 47 |
| 11 | Measuring the Information Content of the Beige Book: A Mixed Data Sampling Approach. <i>Journal of Money, Credit and Banking</i> , 2009, 41, 35-55. | 0.9 | 45 |
| 12 | States and the business cycle. <i>Journal of Urban Economics</i> , 2009, 65, 181-194. | 2.4 | 43 |
| 13 | Forecasting with Mixed Frequencies. , 2010, 92, . | | 41 |
| 14 | The economic performance of cities: A Markov-switching approach. <i>Journal of Urban Economics</i> , 2008, 64, 538-550. | 2.4 | 39 |
| 15 | Disentangling Diverse Measures: A Survey of Financial Stress Indexes. , 2012, 94, . | | 38 |
| 16 | A state-level analysis of Okun's law. <i>Regional Science and Urban Economics</i> , 2018, 68, 239-248. | 1.4 | 37 |
| 17 | Regional VARs and the channels of monetary policy. <i>Applied Economics Letters</i> , 2009, 16, 1191-1194. | 1.0 | 35 |
| 18 | DO OIL SHOCKS DRIVE BUSINESS CYCLES? SOME U.S. AND INTERNATIONAL EVIDENCE. <i>Macroeconomic Dynamics</i> , 2011, 15, 498-517. | 0.6 | 35 |

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 19 | A state-level analysis of the Great Moderation. <i>Regional Science and Urban Economics</i> , 2008, 38, 578-589. | 1.4 | 34 |
| 20 | Okun's Law over the Business Cycle: Was the Great Recession All That Different?. , 2012, 94, . | | 34 |
| 21 | Monetary Policy in a Markov-Switching Vector Error-Correction Model. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 305-313. | 1.8 | 31 |
| 22 | The information content of regional employment data for forecasting aggregate conditions. <i>Economics Letters</i> , 2006, 90, 335-339. | 0.9 | 30 |
| 23 | An endogenously clustered factor approach to international business cycles. <i>Journal of Applied Econometrics</i> , 2017, 32, 1261-1276. | 1.3 | 28 |
| 24 | Business Cycle Phases in U.S. States. <i>SSRN Electronic Journal</i> , 2003, , . | 0.4 | 23 |
| 25 | Clustered housing cycles. <i>Regional Science and Urban Economics</i> , 2017, 66, 185-197. | 1.4 | 23 |
| 26 | Did Affordable Housing Legislation Contribute to the Subprime Securities Boom?. <i>Real Estate Economics</i> , 2015, 43, 820-854. | 1.0 | 22 |
| 27 | Who benefits from increased government spending? A state-level analysis. <i>Regional Science and Urban Economics</i> , 2013, 43, 445-464. | 1.4 | 18 |
| 28 | Forecasting National Recessions Using State-Level Data. <i>Journal of Money, Credit and Banking</i> , 2015, 47, 847-866. | 0.9 | 18 |
| 29 | Financial Stress Regimes and the Macroeconomy. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 1479-1505. | 0.9 | 17 |
| 30 | Changing Trends in the Labor Force: A Survey. , 2008, 90, . | | 17 |
| 31 | Nonlinear Effects of School Quality on House Prices. , 2010, 92, . | | 16 |
| 32 | Specification and Estimation of Bayesian Dynamic Factor Models: A Monte Carlo Analysis with an Application to Global House Price Comovement. <i>Advances in Econometrics</i> , 2016, , 361-400. | 0.2 | 15 |
| 33 | WHATEVER HAPPENED TO THE BUSINESS CYCLE? A BAYESIAN ANALYSIS OF JOBLESS RECOVERIES. <i>Macroeconomic Dynamics</i> , 2010, 14, 709-726. | 0.6 | 14 |
| 34 | WHERE IS AN OIL SHOCK?. <i>Journal of Regional Science</i> , 2014, 54, 169-185. | 2.1 | 14 |
| 35 | The Propagation of Regional Recessions. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 14 |
| 36 | How has empirical monetary policy analysis in the U.S. changed after the financial crisis?. <i>Economic Modelling</i> , 2020, 84, 309-321. | 1.8 | 10 |

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|----|---|-----|-----------|
| 37 | How Has Empirical Monetary Policy Analysis Changed after the Financial Crisis?. SSRN Electronic Journal, 2014, , . | 0.4 | 9 |
| 38 | Identifying Local Differences in Retirement Patterns. SSRN Electronic Journal, 0, , . | 0.4 | 9 |
| 39 | The Economic Performance of Cities: A Markov-Switching Approach. SSRN Electronic Journal, 2006, , . | 0.4 | 8 |
| 40 | Countercyclical Policy and the Speed of Recovery after Recessions. Journal of Money, Credit and Banking, 2018, 50, 675-704. | 0.9 | 8 |
| 41 | The Use of Long-Run Restrictions for the Identification of Technology Shocks. , 2003, 85, . | | 8 |
| 42 | States and the Business Cycle. SSRN Electronic Journal, 0, , . | 0.4 | 8 |
| 43 | Regional VARs and the Channels of Monetary Policy. SSRN Electronic Journal, 2006, , . | 0.4 | 7 |
| 44 | Discordant city employment cycles. Regional Science and Urban Economics, 2013, 43, 367-384. | 1.4 | 6 |
| 45 | Nonlinearities, smoothing and countercyclical monetary policy. Journal of Economic Dynamics and Control, 2018, 95, 136-154. | 0.9 | 6 |
| 46 | Persistence, Excess Volatility, and Volatility Clusters in Inflation. , 2001, 83, . | | 6 |
| 47 | Does Consumer Sentiment Predict Regional Consumption?. , 2005, 87, . | | 6 |
| 48 | Not Your Father's Pension Plan: The Rise of 401(k) and Other Defined Contribution Plans. , 2002, 84, . | | 6 |
| 49 | Patterns of Interstate Migration in the United States from the Survey of Income and Program Participation. , 2011, 93, . | | 6 |
| 50 | Asymmetry, Complementarities, and State Dependence in Federal Reserve Forecasts. Journal of Money, Credit and Banking, 2020, 52, 205-228. | 0.9 | 5 |
| 51 | International Stock Comovements with Endogenous Clusters. Journal of Economic Dynamics and Control, 2020, 116, 103904. | 0.9 | 5 |
| 52 | Okun's Law in Recession and Recovery. , 2013, 2013, . | | 5 |
| 53 | A State-Level Analysis of the Great Moderation. SSRN Electronic Journal, 0, , . | 0.4 | 5 |
| 54 | Measuring the Information Content of the Beige Book: A Mixed Data Sampling Approach. SSRN Electronic Journal, 0, , . | 0.4 | 5 |

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| 55 | Where is an Oil Shock?. SSRN Electronic Journal, 2011, , . | 0.4 | 4 |
| 56 | The Local Effects of Monetary Policy. B E Journal of Macroeconomics, 2012, 12, . | 0.3 | 4 |
| 57 | Taking Stock: Income Inequality and the Stock Market. , 2016, 2016, . | | 4 |
| 58 | Comparing Measures of Potential Output. , 2018, 100, . | | 4 |
| 59 | A Bad Moon Rising? Uncertainty Shocks and Economic Outcomes. , 2019, 2019, . | | 4 |
| 60 | What Explains the Varying Monetary Response to Technology Shocks in G-7 Countries?. SSRN Electronic Journal, 2004, , . | 0.4 | 3 |
| 61 | Whatever Happened to the Business Cycle? A Bayesian Analysis of Jobless Recoveries. SSRN Electronic Journal, 2007, , . | 0.4 | 3 |
| 62 | Countercyclical Policy and the Speed of Recovery after Recessions. SSRN Electronic Journal, 2013, , . | 0.4 | 3 |
| 63 | Does the United States Lead Foreign Business Cycles?. Federal Reserve Bank of St Louis Review, 2015, 97, 133-158. | 1.0 | 3 |
| 64 | A Primer on the Empirical Identification of Government Spending Shocks. , 2008, 90, . | | 3 |
| 65 | A Time-Varying Threshold Star Model of Unemployment and the Natural Rate. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 66 | Subjective Probabilities: Psychological Theories and Economic Applications. , 2004, 86, . | | 3 |
| 67 | The Information Content of Regional Employment Data for Forecasting Aggregate Conditions. SSRN Electronic Journal, 2004, , . | 0.4 | 2 |
| 68 | A Flexible Finite-Horizon Alternative to Long-Run Restrictions with an Application to Technology Shocks. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 69 | Who Benefits from Increased Government Spending? A State-Level Analysis. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 70 | Debt and stabilization policy: Evidence from a Euro Area FAVAR. Journal of Economic Dynamics and Control, 2018, 93, 67-91. | 0.9 | 2 |
| 71 | Business Cycles across Space and Time. Journal of Money, Credit and Banking, 2022, 54, 921-952. | 0.9 | 2 |
| 72 | Symmetric Inflation Risk. , 2003, 2003, . | | 2 |

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| 73 | Financial Aid and College Choice. , 2003, 2003, . | | 2 |
| 74 | Forecasting National Recessions Using State Level Data. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 75 | FRED-SD: A real-time database for state-level data with forecasting applications. International Journal of Forecasting, 2023, 39, 279-297. | 3.9 | 2 |
| 76 | The Local Effects of Monetary Policy. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 77 | Contagious switching. Journal of Applied Econometrics, 2022, 37, 415-432. | 1.3 | 1 |
| 78 | Look Whoâ€™s Working Now. , 2006, 2006, . | | 1 |
| 79 | Business Cycle Measures. , 2010, 2010, . | | 1 |
| 80 | Discordant City Employment Cycles. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 81 | Using Brent and WTI Oil Prices to Predict Gasoline Prices. , 2011, 2011, . | | 1 |
| 82 | A Measure of Price Pressures. Federal Reserve Bank of St Louis Review, 2015, 97, 25-52. | 1.0 | 1 |
| 83 | On the Relative Performance of Inflation Forecasts. , 2022, 104, . | | 1 |
| 84 | Searching for Better Prospects: Endogenizing Falling Job Tenure and Private Pension Coverage. SSRN Electronic Journal, 2006, , . | 0.4 | 0 |
| 85 | Clustered Housing Cycles. SSRN Electronic Journal, 2013, , . | 0.4 | 0 |
| 86 | Financial Stress Regimes and the Macroeconomy. SSRN Electronic Journal, 2014, , . | 0.4 | 0 |
| 87 | Regional Gasoline Price Dynamics. , 2021, 103, . | | 0 |
| 88 | Industrial Connectedness and Business Cycle Comovements. Econometrics and Statistics, 2024, 29, 132-149. | 0.4 | 0 |
| 89 | Putting Off Retirement: The Rise of the 401(k). , 2002, 2002, . | | 0 |
| 90 | Can a Summer Hike Cause Surprise Fall for Mortgage Rates?. , 2004, 2004, . | | 0 |

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| 91 | Your Current Job Probably Won't Be Your Last. , 2004, 2004, . | | 0 |
| 92 | Survey Says! , 2005, 2005, . | | 0 |
| 93 | The 2001 Recession and the States of the 8th District. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 94 | Hard "Core" Inflation. , 2005, 2005, . | | 0 |
| 95 | Barreling Down the Road to Recession?. , 2006, 2006, . | | 0 |
| 96 | Look Who's Still Working Now. , 2007, 2007, . | | 0 |
| 97 | What Are the Chances?. , 2007, 2007, . | | 0 |
| 98 | Identifying Asymmetry in the Language of the Beige Book: A Mixed Data Sampling Approach. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 99 | Not Your Father's Oil Shock. , 2010, 2010, . | | 0 |
| 100 | When Do Recessions Begin and End?. , 2010, 2010, . | | 0 |
| 101 | Regional Aggregation in Forecasting: An Application to the Federal Reserve's Eighth District. , 2011, 93, . | | 0 |
| 102 | The Low-Frequency Impact of Daily Monetary Policy Shocks. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 103 | Where There's a Smoking Ban, There's Still Fire. , 2012, 94, . | | 0 |
| 104 | Employment Revision Asymmetries. , 2014, 2014, . | | 0 |
| 105 | Does the United States Lead Foreign Business Cycles?. , 2015, 97, . | | 0 |
| 106 | Specification and Estimation of Bayesian Dynamic Factor Models: A Monte Carlo Analysis with an Application to Global House Price Comovement. , 2015, 2015, . | | 0 |
| 107 | A Measure of Price Pressures. , 2015, 97, . | | 0 |
| 108 | Introducing the St. Louis Fed Price Pressures Measure. , 2015, 2015, . | | 0 |

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|-----|--|-----|-----------|
| 109 | How Do Local Labor Markets Affect Retirement?. Federal Reserve Bank of St Louis Review, 2017, 99, 259-278. | 1.0 | 0 |
| 110 | Measuring Potential Output. , 2018, 2018, . | | 0 |