

# 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	Industrial Connectedness and Business Cycle Comovements. <i>Econometrics and Statistics</i> , 2024, 29, 132-149.	0.4	0
2	FRED-SD: A real-time database for state-level data with forecasting applications. <i>International Journal of Forecasting</i> , 2023, 39, 279-297.	3.9	2
3	Business Cycles across Space and Time. <i>Journal of Money, Credit and Banking</i> , 2022, 54, 921-952.	0.9	2
4	Contagious switching. <i>Journal of Applied Econometrics</i> , 2022, 37, 415-432.	1.3	1
5	On the Relative Performance of Inflation Forecasts. , 2022, 104, .		1
6	Regional Gasoline Price Dynamics. , 2021, 103, .		0
7	Asymmetry, Complementarities, and State Dependence in Federal Reserve Forecasts. <i>Journal of Money, Credit and Banking</i> , 2020, 52, 205-228.	0.9	5
8	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
9	International Stock Comovements with Endogenous Clusters. <i>Journal of Economic Dynamics and Control</i> , 2020, 116, 103904.	0.9	5
10	A Bad Moon Rising? Uncertainty Shocks and Economic Outcomes. , 2019, 2019, .		4
11	Countercyclical Policy and the Speed of Recovery after Recessions. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 675-704.	0.9	8
12	Debt and stabilization policy: Evidence from a Euro Area FAVAR. <i>Journal of Economic Dynamics and Control</i> , 2018, 93, 67-91.	0.9	2
13	A state-level analysis of Okun's law. <i>Regional Science and Urban Economics</i> , 2018, 68, 239-248.	1.4	37
14	Nonlinearities, smoothing and countercyclical monetary policy. <i>Journal of Economic Dynamics and Control</i> , 2018, 95, 136-154.	0.9	6
15	Financial Stress Regimes and the Macroeconomy. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 1479-1505.	0.9	17
16	Comparing Measures of Potential Output. , 2018, 100, .		4
17	Measuring Potential Output. , 2018, 2018, .		0
18	Clustered housing cycles. <i>Regional Science and Urban Economics</i> , 2017, 66, 185-197.	1.4	23

#	ARTICLE	IF	CITATIONS
19	An endogenously clustered factor approach to international business cycles. Journal of Applied Econometrics, 2017, 32, 1261-1276.	1.3	28
20	How Do Local Labor Markets Affect Retirement?. Federal Reserve Bank of St Louis Review, 2017, 99, 259-278.	1.0	0
21	Specification and Estimation of Bayesian Dynamic Factor Models: A Monte Carlo Analysis with an Application to Global House Price Comovement. Advances in Econometrics, 2016, , 361-400.	0.2	15
22	Taking Stock: Income Inequality and the Stock Market. , 2016, 2016, .		4
23	Forecasting National Recessions Using State-Level Data. Journal of Money, Credit and Banking, 2015, 47, 847-866.	0.9	18
24	Did Affordable Housing Legislation Contribute to the Subprime Securities Boom?. Real Estate Economics, 2015, 43, 820-854.	1.0	22
25	Does the United States Lead Foreign Business Cycles?. Federal Reserve Bank of St Louis Review, 2015, 97, 133-158.	1.0	3
26	A Measure of Price Pressures. Federal Reserve Bank of St Louis Review, 2015, 97, 25-52.	1.0	1
27	Does the United States Lead Foreign Business Cycles?. , 2015, 97, .		0
28	Specification and Estimation of Bayesian Dynamic Factor Models: A Monte Carlo Analysis with an Application to Global House Price Comovement. , 2015, 2015, .		0
29	A Measure of Price Pressures. , 2015, 97, .		0
30	Introducing the St. Louis Fed Price Pressures Measure. , 2015, 2015, .		0
31	How Has Empirical Monetary Policy Analysis Changed after the Financial Crisis?. SSRN Electronic Journal, 2014, , .	0.4	9
32	Financial Stress Regimes and the Macroeconomy. SSRN Electronic Journal, 2014, , .	0.4	0
33	A Flexible Finite-Horizon Alternative to Long-Run Restrictions with an Application to Technology Shocks. Review of Economics and Statistics, 2014, 96, 638-647.	2.3	91
34	Differences in subprime loan pricing across races and neighborhoods. Regional Science and Urban Economics, 2014, 48, 199-215.	1.4	67
35	WHERE IS AN OIL SHOCK?. Journal of Regional Science, 2014, 54, 169-185.	2.1	14
36	Employment Revision Asymmetries. , 2014, 2014, .		0

#	ARTICLE	IF	CITATIONS
37	Discordant city employment cycles. <i>Regional Science and Urban Economics</i> , 2013, 43, 367-384.	1.4	6
38	Who benefits from increased government spending? A state-level analysis. <i>Regional Science and Urban Economics</i> , 2013, 43, 445-464.	1.4	18
39	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
40	Countercyclical Policy and the Speed of Recovery after Recessions. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	3
41	Clustered Housing Cycles. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	0
42	Okun's Law in Recession and Recovery. , 2013, 2013, .		5
43	The Local Effects of Monetary Policy. <i>B E Journal of Macroeconomics</i> , 2012, 12, .	0.3	4
44	The Propagation of Regional Recessions. <i>Review of Economics and Statistics</i> , 2012, 94, 935-947.	2.3	109
45	Multivariate Forecast Evaluation and Rationality Testing. <i>Review of Economics and Statistics</i> , 2012, 94, 1066-1080.	2.3	47
46	Disentangling Diverse Measures: A Survey of Financial Stress Indexes. , 2012, 94, .		38
47	Okun's Law over the Business Cycle: Was the Great Recession All That Different?. , 2012, 94, .		34
48	Where There's a Smoking Ban, There's Still Fire. , 2012, 94, .		0
49	Where is an Oil Shock?. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	4
50	DO OIL SHOCKS DRIVE BUSINESS CYCLES? SOME U.S. AND INTERNATIONAL EVIDENCE. <i>Macroeconomic Dynamics</i> , 2011, 15, 498-517.	0.6	35
51	Regional Aggregation in Forecasting: An Application to the Federal Reserve's Eighth District. , 2011, 93, .		0
52	Patterns of Interstate Migration in the United States from the Survey of Income and Program Participation. , 2011, 93, .		6
53	Using Brent and WTI Oil Prices to Predict Gasoline Prices. , 2011, 2011, .		1
54	WHATEVER HAPPENED TO THE BUSINESS CYCLE? A BAYESIAN ANALYSIS OF JOBLESS RECOVERIES. <i>Macroeconomic Dynamics</i> , 2010, 14, 709-726.	0.6	14

#	ARTICLE	IF	CITATIONS
55	Is housing the business cycle? Evidence from US cities. Journal of Urban Economics, 2010, 67, 336-351.	2.4	82
56	Business Cycle Measures. , 2010, 2010, .		1
57	Nonlinear Effects of School Quality on House Prices. , 2010, 92, .		16
58	Forecasting with Mixed Frequencies. , 2010, 92, .		41
59	Not Your Father's Oil Shock. , 2010, 2010, .		0
60	When Do Recessions Begin and End?. , 2010, 2010, .		0
61	Regional VARs and the channels of monetary policy. Applied Economics Letters, 2009, 16, 1191-1194.	1.0	35
62	Measuring the Information Content of the Beige Book: A Mixed Data Sampling Approach. Journal of Money, Credit and Banking, 2009, 41, 35-55.	0.9	45
63	States and the business cycle. Journal of Urban Economics, 2009, 65, 181-194.	2.4	43
64	A state-level analysis of the Great Moderation. Regional Science and Urban Economics, 2008, 38, 578-589.	1.4	34
65	The economic performance of cities: A Markov-switching approach. Journal of Urban Economics, 2008, 64, 538-550.	2.4	39
66	A Primer on the Empirical Identification of Government Spending Shocks. , 2008, 90, .		3
67	Changing Trends in the Labor Force: A Survey. , 2008, 90, .		17
68	Whatever Happened to the Business Cycle? A Bayesian Analysis of Jobless Recoveries. SSRN Electronic Journal, 2007, , .	0.4	3
69	Look Who's Still Working Now. , 2007, 2007, .		0
70	What Are the Chances?. , 2007, 2007, .		0
71	The information content of regional employment data for forecasting aggregate conditions. Economics Letters, 2006, 90, 335-339.	0.9	30
72	Regional VARs and the Channels of Monetary Policy. SSRN Electronic Journal, 2006, , .	0.4	7

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73	The Economic Performance of Cities: A Markov-Switching Approach. SSRN Electronic Journal, 2006, , .	0.4	8
74	Searching for Better Prospects: Endogenizing Falling Job Tenure and Private Pension Coverage. SSRN Electronic Journal, 2006, , .	0.4	0
75	Look Whoâ€™s Working Now. , 2006, 2006, .		1
76	Barreling Down the Road to Recession?. , 2006, 2006, .		0
77	Business Cycle Phases in U.S. States. Review of Economics and Statistics, 2005, 87, 604-616.	2.3	160
78	Monetary Policy in a Markov-Switching Vector Error-Correction Model. Journal of Business and Economic Statistics, 2005, 23, 305-313.	1.8	31
79	Does Consumer Sentiment Predict Regional Consumption?. , 2005, 87, .		6
80	Survey Saysâ€™! , 2005, 2005, .		0
81	Hard â€™Coreâ€™ Inflation. , 2005, 2005, .		0
82	What Explains the Varying Monetary Response to Technology Shocks in G-7 Countries?. SSRN Electronic Journal, 2004, , .	0.4	3
83	The Information Content of Regional Employment Data for Forecasting Aggregate Conditions. SSRN Electronic Journal, 2004, , .	0.4	2
84	Regime switching and monetary policy measurement. Journal of Monetary Economics, 2004, 51, 1577-1597.	1.8	59
85	Subjective Probabilities: Psychological Theories and Economic Applications. , 2004, 86, .		3
86	Can a Summer Hike Cause Surprise Fall for Mortgage Rates?. , 2004, 2004, .		0
87	Your Current Job Probably Wonâ€™t Be Your Last. , 2004, 2004, .		0
88	Business Cycle Phases in U.S. States. SSRN Electronic Journal, 2003, , .	0.4	23
89	Symmetric Inflation Risk. , 2003, 2003, .		2
90	The Use of Long-Run Restrictions for the Identification of Technology Shocks. , 2003, 85, .		8

#	ARTICLE	IF	CITATIONS
91	Financial Aid and College Choice. , 2003, 2003, .		2
92	Subject to Revision. , 2002, 2002, .		48
93	A Case Study of a Currency Crisis: The Russian Default of 1998. , 2002, 84, .		50
94	Putting Off Retirement: The Rise of the 401(k). , 2002, 2002, .		0
95	Not Your Father's Pension Plan: The Rise of 401(k) and Other Defined Contribution Plans. , 2002, 84, .		6
96	Persistence, Excess Volatility, and Volatility Clusters in Inflation. , 2001, 83, .		6
97	A Flexible Finite-Horizon Alternative to Long-Run Restrictions with an Application to Technology Shocks. SSRN Electronic Journal, 0, , .	0.4	2
98	Who Benefits from Increased Government Spending? A State-Level Analysis. SSRN Electronic Journal, 0, , .	0.4	2
99	The Local Effects of Monetary Policy. SSRN Electronic Journal, 0, , .	0.4	1
100	Identifying Local Differences in Retirement Patterns. SSRN Electronic Journal, 0, , .	0.4	9
101	A Time-Varying Threshold Star Model of Unemployment and the Natural Rate. SSRN Electronic Journal, 0, , .	0.4	3
102	The 2001 Recession and the States of the 8th District. SSRN Electronic Journal, 0, , .	0.4	0
103	Identifying Asymmetry in the Language of the Beige Book: A Mixed Data Sampling Approach. SSRN Electronic Journal, 0, , .	0.4	0
104	States and the Business Cycle. SSRN Electronic Journal, 0, , .	0.4	8
105	A State-Level Analysis of the Great Moderation. SSRN Electronic Journal, 0, , .	0.4	5
106	Measuring the Information Content of the Beige Book: A Mixed Data Sampling Approach. SSRN Electronic Journal, 0, , .	0.4	5
107	The Propagation of Regional Recessions. SSRN Electronic Journal, 0, , .	0.4	14
108	Discordant City Employment Cycles. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
109	The Low-Frequency Impact of Daily Monetary Policy Shocks. SSRN Electronic Journal, 0, , .	0.4	0
110	Forecasting National Recessions Using State Level Data. SSRN Electronic Journal, 0, , .	0.4	2