

Ryan Greenaway-McGrevy

List of Publications by Year in descending order

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Version: 2024-02-01

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papers

310
citations

1307594

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996975

15
g-index

29
all docs

29
docs citations

29
times ranked

159
citing authors

#	ARTICLE	IF	CITATIONS
1	Asymptotic distribution of factor augmented estimators for panel regression. Journal of Econometrics, 2012, 169, 48-53.	6.5	85
2	Hot property in New Zealand: Empirical evidence of housing bubbles in the metropolitan centres. New Zealand Economic Papers, 2016, 50, 88-113.	0.8	69
3	IDENTIFYING EXCHANGE RATE COMMON FACTORS. International Economic Review, 2018, 59, 2193-2218.	1.3	29
4	The effect of upzoning on house prices and redevelopment premiums in Auckland, New Zealand. Urban Studies, 2021, 58, 959-976.	3.7	19
5	MULTISTEP PREDICTION OF PANEL VECTOR AUTOREGRESSIVE PROCESSES. Econometric Theory, 2013, 29, 699-734.	0.7	13
6	Worker migration or job creation? Persistent shocks and regional recoveries. Journal of Urban Economics, 2016, 96, 1-16.	4.4	12
7	Estimating the number of common factors in serially dependent approximate factor models. Economics Letters, 2012, 116, 531-534.	1.9	11
8	Evaluating panel data forecasts under independent realization. Journal of Multivariate Analysis, 2015, 136, 108-125.	1.0	9
9	Two Countries, Sixteen Cities, Five Thousand Kilometres: How Many Housing Markets?. SSRN Electronic Journal, 2016, , .	0.4	9
10	ASYMPTOTICALLY EFFICIENT MODEL SELECTION FOR PANEL DATA FORECASTING. Econometric Theory, 2019, 35, 842-899.	0.7	9
11	Two countries, sixteen cities, five thousand kilometres: How many housing markets?. Papers in Regional Science, 2019, 98, 353-371.	1.9	6
12	A Time-Varying Hedonic Approach to quantifying the effects of loss aversion on house prices. Economic Modelling, 2021, 99, 105491.	3.8	6
13	Multistep forecast selection for panel data. Econometric Reviews, 2020, 39, 373-406.	1.1	4
14	Trading while sleepy? Circadian mismatch and mispricing in a global experimental asset market. Experimental Economics, 2020, 23, 526-553.	2.1	4
15	House prices and affordability. New Zealand Economic Papers, 2021, 55, 1-6.	0.8	4
16	The fall (and rise) of labour share in New Zealand. New Zealand Economic Papers, 2018, 52, 109-130.	0.8	3
17	Aggregate effects and measuring regional dynamics. Papers in Regional Science, 2019, 98, 1955-1992.	1.9	3
18	Panel Data Nowcasting. SSRN Electronic Journal, 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
19	Panel data nowcasting. <i>Econometric Reviews</i> , 2022, 41, 675-696.	1.1	3
20	Loss aversion in New Zealand housing. <i>New Zealand Economic Papers</i> , 2020, 54, 138-160.	0.8	2
21	Forecast combination for VARs in large N and T panels. <i>International Journal of Forecasting</i> , 2021, 38, 142-142.	6.5	2
22	A spatial model averaging approach to measuring house prices. <i>Journal of Spatial Econometrics</i> , 2021, 2, 1.	0.5	2
23	Model Selection for Panel Data Forecasting. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
24	Persistent shocks and incomplete regional adjustment: a model-averaging approach. <i>Regional Studies</i> , 2022, 56, 371-380.	4.4	1
25	Public enterprise and the rise and fall of labor share. <i>Economic Inquiry</i> , 0, , .	1.8	1
26	Efficient Estimation and Inference for Difference-In-Difference Regressions with Persistent Errors. <i>Advances in Econometrics</i> , 2014, , 281-302.	0.3	0
27	Public Enterprise and the Rise and Fall of Labor Share. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
28	Multistep Forecast Selection for Panel Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
29	Mortality and fluctuations in macroeconomic activity in New Zealand. <i>New Zealand Medical Journal</i> , 2021, 134, 46-60.	0.5	0