# Ryan Greenaway-McGrevy

List of Publications by Year
in descending order



| | | | |
|---|---|---|---|
| 29 papers | 310 citations | 1307594<br>7 h-index | 996975<br>15 g-index |
| 29 all docs | 29 docs citations | 29 times ranked | 159 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Persistent shocks and incomplete regional adjustment: a model-averaging approach. Regional Studies, 2022, 56, 371-380. | 4.4 | 1 |
| 2 | Panel data nowcasting. Econometric Reviews, 2022, 41, 675-696. | 1.1 | 3 |
| 3 | The effect of upzoning on house prices and redevelopment premiums in Auckland, New Zealand. Urban Studies, 2021, 58, 959-976. | 3.7 | 19 |
| 4 | House prices and affordability. New Zealand Economic Papers, 2021, 55, 1-6. | 0.8 | 4 |
| 5 | Forecast combination for VARs in large N and T panels. International Journal of Forecasting, 2021, 38, 142-142. | 6.5 | 2 |
| 6 | A spatial model averaging approach to measuring house prices. Journal of Spatial Econometrics, 2021, 2, 1. | 0.5 | 2 |
| 7 | A Time-Varying Hedonic Approach to quantifying the effects of loss aversion on house prices. Economic Modelling, 2021, 99, 105491. | 3.8 | 6 |
| 8 | Mortality and fluctuations in macroeconomic activity in New Zealand. New Zealand Medical Journal, 2021, 134, 46-60. | 0.5 | 0 |
| 9 | Loss aversion in New Zealand housing. New Zealand Economic Papers, 2020, 54, 138-160. | 0.8 | 2 |
| 10 | Multistep forecast selection for panel data. Econometric Reviews, 2020, 39, 373-406. | 1.1 | 4 |
| 11 | Trading while sleepy? Circadian mismatch and mispricing in a global experimental asset market. Experimental Economics, 2020, 23, 526-553. | 2.1 | 4 |
| 12 | Aggregate effects and measuring regional dynamics. Papers in Regional Science, 2019, 98, 1955-1992. | 1.9 | 3 |
| 13 | ASYMPTOTICALLY EFFICIENT MODEL SELECTION FOR PANEL DATA FORECASTING. Econometric Theory, 2019, 35, 842-899. | 0.7 | 9 |
| 14 | Two countries, sixteen cities, five thousand kilometres: How many housing markets?. Papers in Regional Science, 2019, 98, 353-371. | 1.9 | 6 |
| 15 | The fall (and rise) of labour share in New Zealand. New Zealand Economic Papers, 2018, 52, 109-130. | 0.8 | 3 |
| 16 | IDENTIFYING EXCHANGE RATE COMMON FACTORS. International Economic Review, 2018, 59, 2193-2218. | 1.3 | 29 |
| 17 | Two Countries, Sixteen Cities, Five Thousand Kilometres: How Many Housing Markets?. SSRN Electronic Journal, 2016, , . | 0.4 | 9 |
| 18 | Worker migration or job creation? Persistent shocks and regional recoveries. Journal of Urban Economics, 2016, 96, 1-16. | 4.4 | 12 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | 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 |
| 20 | Evaluating panel data forecasts under independent realization. Journal of Multivariate Analysis, 2015, 136, 108-125. | 1.0 | 9 |
| 21 | Efficient Estimation and Inference for Difference-In-Difference Regressions with Persistent Errors. Advances in Econometrics, 2014, , 281-302. | 0.3 | 0 |
| 22 | MULTISTEP PREDICTION OF PANEL VECTOR AUTOREGRESSIVE PROCESSES. Econometric Theory, 2013, 29, 699-734. | 0.7 | 13 |
| 23 | Asymptotic distribution of factor augmented estimators for panel regression. Journal of Econometrics, 2012, 169, 48-53. | 6.5 | 85 |
| 24 | Estimating the number of common factors in serially dependent approximate factor models. Economics Letters, 2012, 116, 531-534. | 1.9 | 11 |
| 25 | Model Selection for Panel Data Forecasting. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 26 | Public enterprise and the rise and fall of labor share. Economic Inquiry, 0, , . | 1.8 | 1 |
| 27 | Panel Data Nowcasting. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 28 | Public Enterprise and the Rise and Fall of Labor Share. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 29 | Multistep Forecast Selection for Panel Data. SSRN Electronic Journal, 0, , . | 0.4 | 0 |