

Stephen M Miller

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

85
papers

1,685
citations

18
h-index

39
g-index

93
ext. papers

2,023
ext. citations

1.7
avg, IF

5.2
L-index

#	Paper	IF	Citations
85	Do structural oil-market shocks affect stock prices?. <i>Energy Economics</i> , 2009 , 31, 569-575	8.3	373
84	Uncertainty and crude oil returns. <i>Energy Economics</i> , 2016 , 55, 92-100	8.3	122
83	Consumption asymmetry and the stock market: Empirical evidence. <i>Economics Letters</i> , 2006 , 93, 337-342	1.3	105
82	Regime switching model of US crude oil and stock market prices: 1859 to 2013. <i>Energy Economics</i> , 2015 , 49, 317-327	8.3	94
81	Interest Rate Linkages Within the European Monetary System: Further Analysis. <i>Journal of Money, Credit and Banking</i> , 1993 , 25, 771	1.3	75
80	The co-movement and causality between the U.S. housing and stock markets in the time and frequency domains. <i>International Review of Economics and Finance</i> , 2015 , 38, 220-233	2.8	65
79	Temporal causality between house prices and output in the US: A bootstrap rolling-window approach. <i>North American Journal of Economics and Finance</i> , 2015 , 33, 55-73	2.5	59
78	The Time-Series Properties of House Prices: A Case Study of the Southern California Market. <i>Journal of Real Estate Finance and Economics</i> , 2012 , 44, 339-361	1.1	50
77	Ripple effects and forecasting home prices in Los Angeles, Las Vegas, and Phoenix. <i>Annals of Regional Science</i> , 2012 , 48, 763-782	1.1	47
76	The effect of growth volatility on income inequality. <i>Economic Modelling</i> , 2015 , 45, 212-222	3.4	36
75	Forecasting the US real house price index: Structural and non-structural models with and without fundamentals. <i>Economic Modelling</i> , 2011 , 28, 2013-2021	3.4	33
74	Does exchange rate risk affect exports asymmetrically? Asian evidence. <i>Journal of International Money and Finance</i> , 2009 , 28, 215-239	2.2	33
73	Using Leading Indicators to Forecast U.S. Home Sales in a Bayesian Vector Autoregressive Framework. <i>Journal of Real Estate Finance and Economics</i> , 1999 , 18, 191-205	1.1	32
72	The Great Moderation and the Relationship between Output Growth and Its Volatility. <i>Southern Economic Journal</i> , 2008 , 74, 819-838	1	29
71	Time-Varying Effects of Housing and Stock Returns on U.S. Consumption. <i>Journal of Real Estate Finance and Economics</i> , 2015 , 50, 339-354	1.1	21
70	Housing and the Great Depression. <i>Applied Economics</i> , 2014 , 46, 2966-2981	1.6	21
69	Convergence patterns in financial development: evidence from club convergence. <i>Empirical Economics</i> , 2012 , 43, 1011-1040	1.2	21

68	Firm profitability: Mean-reverting or random-walk behavior?. <i>Journal of Economics and Business</i> , 2013 , 66, 76-97	1.3	19
67	Modeling the volatility of real GDP growth: The case of Japan revisited. <i>Japan and the World Economy</i> , 2009 , 21, 312-324	1.5	18
66	Evolution of the Monetary Transmission Mechanism in the US: the Role of Asset Returns. <i>Journal of Real Estate Finance and Economics</i> , 2016 , 52, 226-243	1.1	17
65	The out-of-sample forecasting performance of nonlinear models of regional housing prices in the US. <i>Applied Economics</i> , 2015 , 47, 2259-2277	1.6	17
64	Forecasting Connecticut home sales in a BVAR framework using coincident and leading indexes. <i>Journal of Real Estate Finance and Economics</i> , 1996 , 13, 219	1.1	17
63	Does financial development volatility affect industrial growth volatility?. <i>International Review of Economics and Finance</i> , 2014 , 29, 307-320	2.8	16
62	ECONOMIES OF SCALE AND COST EFFICIENCIES: A PANEL-DATA STOCHASTIC-FRONTIER ANALYSIS OF REAL ESTATE INVESTMENT TRUSTS*. <i>Manchester School</i> , 2006 , 74, 483-499	0.8	16
61	BIRTHS, DEATHS, AND MARRIAGES IN THE U.S. COMMERCIAL BANKING INDUSTRY. <i>Economic Inquiry</i> , 2007 , 45, 325-341	1.5	14
60	Performance evaluation of the New Connecticut Leading Employment Index using lead profiles and BVAR models. <i>Journal of Forecasting</i> , 2006 , 25, 415-437	2.1	14
59	Causality Between Per Capita Real GDP and Income Inequality in the U.S.: Evidence from a Wavelet Analysis. <i>Social Indicators Research</i> , 2018 , 135, 269-289	2.7	13
58	CROSS-COUNTRY EVIDENCE ON OUTPUT GROWTH VOLATILITY: NONSTATIONARY VARIANCE AND GARCH MODELS. <i>Scottish Journal of Political Economy</i> , 2008 , 55, 509-541	0.7	13
57	The effect of the Asian financial crisis on the performance of Korean nationwide banks. <i>Applied Financial Economics</i> , 2004 , 14, 351-360		13
56	THE RELATION BETWEEN THE RATE AND VARIABILITY OF INFLATION: FURTHER COMMENTS. <i>Kyklos</i> , 1982 , 35, 456-467	1.7	13
55	Does financial development affect income inequality in the U.S. States?. <i>Journal of Policy Modeling</i> , 2019 , 41, 1043-1056	2.4	12
54	The effect of ESCOs on carbon dioxide emissions. <i>Applied Economics</i> , 2013 , 45, 4796-4804	1.6	12
53	Exchange rate depreciation and exports: the case of Singapore revisited. <i>Applied Economics</i> , 2007 , 39, 273-277	1.6	12
52	The relationship between the inflation rate and inequality across U.S. states: a semiparametric approach. <i>Quality and Quantity</i> , 2018 , 52, 2413-2425	2.4	11
51	The Real Exchange Rate in Small, Open, Developed Economies: Evidence from Cointegration Analysis. <i>Economic Record</i> , 2004 , 80, 76-88	0.4	11

50	Forecasting and analyzing economic activity with coincident and leading indexes: The case of Connecticut. <i>Journal of Forecasting</i> , 1996 , 15, 509-526	2.1	11
49	Inflation Persistence Before and After Inflation Targeting: A Fractional Integration Approach. <i>Eastern Economic Journal</i> , 2017 , 43, 78-103	0.7	10
48	Inflation targeting and inflation persistence: New evidence from fractional integration and cointegration. <i>Journal of Economics and Business</i> , 2017 , 92, 45-62	1.3	9
47	Growth volatility and inequality in the U.S.: A wavelet analysis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019 , 521, 48-73	3.3	9
46	Convergence in Income Inequality: Further Evidence from the Club Clustering Methodology across States in the U.S.. <i>International Advances in Economic Research</i> , 2018 , 24, 147-161	0.5	9
45	The lag in effect of inflation targeting and policy evaluation. <i>Applied Economics Letters</i> , 2011 , 18, 1371-1375		9
44	Forecasting federal budget deficits: how reliable are US Congressional budget office projections?. <i>Applied Economics</i> , 1991 , 23, 1789-1799	1.6	9
43	US Fiscal Policy and Asset Prices: The Role of Partisan Conflict. <i>International Review of Finance</i> , 2019 , 19, 851-862	1	9
42	Output Growth and its Volatility: The Gold Standard through the Great Moderation. <i>Southern Economic Journal</i> , 2014 , 80, 728-751	1	8
41	Geographic deregulation and commercial bank performance in U.S. state banking markets. <i>Quarterly Review of Economics and Finance</i> , 2011 , 51, 28-35	2.6	8
40	Optimal Central Banker Contracts and Common Agency. <i>Public Choice</i> , 2004 , 121, 131-155	1.4	8
39	Inflation persistence and structural breaks. <i>Journal of Economic Studies</i> , 2016 , 43, 980-1005	2.1	8
38	Central Banker Contracts, Incomplete Information, and Monetary Policy Surprises: In Search of a Selfish Central Banker?. <i>Public Choice</i> , 2003 , 116, 271-295	1.4	7
37	Monetary Policy Delegation, Contract Costs and Contract Targets. <i>Bulletin of Economic Research</i> , 2003 , 55, 101-112	0.7	7
36	125 Years of time-varying effects of fiscal policy on financial markets. <i>International Review of Economics and Finance</i> , 2020 , 70, 303-320	2.8	7
35	Was the recent downturn in US real GDP predictable?. <i>Applied Economics</i> , 2015 , 47, 2985-3007	1.6	6
34	Income inequality: A complex network analysis of US states. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017 , 483, 423-437	3.3	5
33	The micro-foundations of an open economy money demand: An application to central and eastern European countries. <i>Journal of Macroeconomics</i> , 2019 , 60, 33-45	1.3	5

32	The relationship between population growth and standard-of-living growth over 1870-2013: evidence from a bootstrapped panel Granger causality test. <i>Empirica</i> , 2017 , 44, 175-201	1	4
31	Using large data sets to forecast sectoral employment. <i>Statistical Methods and Applications</i> , 2014 , 23, 229-264	0.8	4
30	The Global Financial Crisis and Stochastic Convergence in the Euro Area. <i>International Advances in Economic Research</i> , 2011 , 17, 315-333	0.5	4
29	Time-frequency relationship between US inflation and inflation uncertainty: evidence from historical data. <i>Scottish Journal of Political Economy</i> , 2019 , 66, 673-702	0.7	4
28	Partisan Conflict and Income Inequality in the United States: A Nonparametric Causality-in-Quantiles Approach. <i>Social Indicators Research</i> , 2019 , 142, 65-82	2.7	4
27	Is real per capita state personal income stationary? New nonlinear, asymmetric panel-data evidence. <i>Bulletin of Economic Research</i> , 2020 , 72, 50-62	0.7	4
26	Unemployment rate hysteresis and the great recession: exploring the metropolitan evidence. <i>Empirical Economics</i> , 2019 , 56, 61-79	1.2	3
25	Purchasing Power Parity Between the UK and Germany: The Euro Era. <i>Open Economies Review</i> , 2014 , 25, 677-699	1	3
24	Time-varying persistence of inflation: evidence from a wavelet-based approach. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2017 , 21,	0.7	3
23	The Walsh contract for central bankers proves optimal after all!. <i>Public Choice</i> , 2007 , 131, 243-247	1.4	3
22	The Time-Series Properties on Housing Prices: A Case Study of the Southern California Market. <i>SSRN Electronic Journal</i> ,	1	3
21	Demographic transition and economic welfare: The role of in-cash and in-kind transfers. <i>Quarterly Review of Economics and Finance</i> , 2015 , 58, 84-92	2.6	2
20	The Time-series Linkages between US Fiscal Policy and Asset Prices. <i>Public Finance Review</i> , 2020 , 48, 303-339	0.4	2
19	Forecasting US real private residential fixed investment using a large number of predictors. <i>Empirical Economics</i> , 2016 , 51, 1557-1580	1.2	2
18	Forecasting Nevada gross gaming revenue and taxable sales using coincident and leading employment indexes. <i>Empirical Economics</i> , 2013 , 44, 387-417	1.2	2
17	Does a threshold inflation rate exist? Quantile inferences for inflation and its variability. <i>Empirical Economics</i> , 2010 , 39, 619-641	1.2	2
16	The Time-Series Linkages between US Fiscal Policy and Asset Prices. <i>SSRN Electronic Journal</i> ,	1	2
15	Persistence and cyclical dynamics of US and UK house prices: Evidence from over 150 years of data. <i>Urban Studies</i> , 2021 , 58, 53-72	3.2	2

14	Did Okun's law die after the Great Recession?. <i>Business Economics</i> , 2017 , 52, 216-226	0.9	1
13	Does Financial Development Affect Income Inequality in the U.S. States? A Panel Data Analysis. <i>SSRN Electronic Journal</i> , 2019 ,	1	1
12	Implementing optimal monetary policy: Objectives and rules. <i>Economic Modelling</i> , 2010 , 27, 737-745	3.4	1
11	Firm size, corporate debt, R&D activity, and agency costs: Exploring dynamic and non-linear effects. <i>Journal of Economic Asymmetries</i> , 2022 , 25, e00233	2	1
10	Short- and Long-Run Differences in the Treatment Effects of Inflation Targeting on Developed and Developing Countries. <i>SSRN Electronic Journal</i> ,	1	1
9	Inflation Targeting: New Evidence from Fractional Integration and Cointegration. <i>SSRN Electronic Journal</i> ,	1	1
8	Does real U.K. GDP have a unit root? Evidence from a multi-century perspective. <i>Applied Economics</i> , 2020 , 52, 1070-1087	1.6	1
7	THE OPTIMALITY AND CONTROLLABILITY OF MONETARY POLICY THROUGH DELEGATION WITH CONSISTENT TARGETS. <i>Scottish Journal of Political Economy</i> , 2011 , 58, 82-106	0.7	0
6	Long-memory modeling and forecasting: evidence from the U.S. historical series of inflation. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2021 , 25, 289-310	0.7	0
5	Export Promotion through Exchange Rate Changes: Exchange Rate Depreciation or Stabilization?. <i>Southern Economic Journal</i> , 2006 , 72, 611-626	1	0
4	Globalization, long memory, and real interest rate convergence: a historical perspective.. <i>Empirical Economics</i> , 2022 , 1-25	1.2	
3	Does Debt Management Matter for REIT Returns?. <i>Journal of Real Estate Finance and Economics</i> , 1	1.1	
2	U.S. REIT INDUSTRY PROFITABILITY: A BENNET DECOMPOSITION OF INDUSTRY DYNAMICS. <i>International Journal of Strategic Property Management</i> , 2021 , 25, 316-331	1.9	
1	Modeling US historical time-series prices and inflation using alternative long-memory approaches. <i>Empirical Economics</i> , 2020 , 58, 1491-1511	1.2	