Stephen M Miller

List of Publications by Year in Descending Order

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	Globalization, long memory, and real interest rate convergence: a historical perspective.. *Empirical Economics*, **2022**, 1-25	1.2	
84	Firm size, corporate debt, R&D activity, and agency costs: Exploring dynamic and non-linear effects. *Journal of Economic Asymmetries*, **2022**, 25, e00233	2	1
83	Long-memory modeling and forecasting: evidence from the U.S. historical series of inflation. *Studies in Nonlinear Dynamics and Econometrics*, **2021**, 25, 289-310	0.7	0
82	U.S. REIT INDUSTRY PROFITABILITY: A BENNET DECOMPOSITION OF INDUSTRY DYNAMICS. *International Journal of Strategic Property Management*, **2021**, 25, 316-331	1.9	
81	Persistence and cyclical dynamics of US and UK house prices: Evidence from over 150 years of data. *Urban Studies*, **2021**, 58, 53-72	3.2	2
80	The Time-series Linkages between US Fiscal Policy and Asset Prices. *Public Finance Review*, **2020**, 48, 303-339	0.4	2
79	Does real U.K. GDP have a unit root? Evidence from a multi-century perspective. *Applied Economics*, **2020**, 52, 1070-1087	1.6	1
78	125Years of time-varying effects of fiscal policy on financial markets. *International Review of Economics and Finance*, **2020**, 70, 303-320	2.8	7
77	Modeling US historical time-series prices and inflation using alternative long-memory approaches. *Empirical Economics*, **2020**, 58, 1491-1511	1.2	
76	Is real per capita state personal income stationary? New nonlinear, asymmetric panel-data evidence. *Bulletin of Economic Research*, **2020**, 72, 50-62	0.7	4
75	Does Financial Development Affect Income Inequality in the U.S. States? A Panel Data Analysis. *SSRN Electronic Journal*, **2019**,	1	1
74	Does financial development affect income inequality in the U.S. States?. *Journal of Policy Modeling*, **2019**, 41, 1043-1056	2.4	12
73	The micro-foundations of an open economy money demand: An application to central and eastern European countries. *Journal of Macroeconomics*, **2019**, 60, 33-45	1.3	5
72	Growth volatility and inequality in the U.S.: A wavelet analysis. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 521, 48-73	3.3	9
71	Unemployment rate hysteresis and the great recession: exploring the metropolitan evidence. *Empirical Economics*, **2019**, 56, 61-79	1.2	3
70	Timefrequency relationship between US inflation and inflation uncertainty: evidence from historical data. *Scottish Journal of Political Economy*, **2019**, 66, 673-702	0.7	4
69	Partisan Conflict and Income Inequality in the United States: A Nonparametric Causality-in-Quantiles Approach. *Social Indicators Research*, **2019**, 142, 65-82	2.7	4

68	US Fiscal Policy and Asset Prices: The Role of Partisan Conflict. *International Review of Finance*, **2019**, 19, 851-862	1	9
67	The relationship between the inflation rate and inequality across U.S. states: a semiparametric approach. *Quality and Quantity*, **2018**, 52, 2413-2425	2.4	11
66	Convergence in Income Inequality: Further Evidence from the Club Clustering Methodology across States in the U.S.. *International Advances in Economic Research*, **2018**, 24, 147-161	0.5	9
65	Causality Between Per Capita Real GDP and Income Inequality in the U.S.: Evidence from a Wavelet Analysis. *Social Indicators Research*, **2018**, 135, 269-289	2.7	13
64	Inflation Persistence Before and After Inflation Targeting: A Fractional Integration Approach. *Eastern Economic Journal*, **2017**, 43, 78-103	0.7	10
63	The relationship between population growth and standard-of-living growth over 1870–2013: evidence from a bootstrapped panel Granger causality test. *Empirica*, **2017**, 44, 175-201	1	4
62	Income inequality: A complex network analysis of US states. *Physica A: Statistical Mechanics and Its Applications*, **2017**, 483, 423-437	3.3	5
61	Inflation targeting and inflation persistence: New evidence from fractional integration and cointegration. *Journal of Economics and Business*, **2017**, 92, 45-62	1.3	9
60	Did Okun's law die after the Great Recession?. *Business Economics*, **2017**, 52, 216-226	0.9	1
59	Time-varying persistence of inflation: evidence from a wavelet-based approach. *Studies in Nonlinear Dynamics and Econometrics*, **2017**, 21,	0.7	3
58	Forecasting US real private residential fixed investment using a large number of predictors. *Empirical Economics*, **2016**, 51, 1557-1580	1.2	2
57	Uncertainty and crude oil returns. *Energy Economics*, **2016**, 55, 92-100	8.3	122
56	Evolution of the Monetary Transmission Mechanism in the US: the Role of Asset Returns. *Journal of Real Estate Finance and Economics*, **2016**, 52, 226-243	1.1	17
55	Inflation persistence and structural breaks. *Journal of Economic Studies*, **2016**, 43, 980-1005	2.1	8
54	The co-movement and causality between the U.S. housing and stock markets in the time and frequency domains. *International Review of Economics and Finance*, **2015**, 38, 220-233	2.8	65
53	Demographic transition and economic welfare: The role of in-cash and in-kind transfers. *Quarterly Review of Economics and Finance*, **2015**, 58, 84-92	2.6	2
52	Was the recent downturn in US real GDP predictable?. *Applied Economics*, **2015**, 47, 2985-3007	1.6	6
51	Temporal causality between house prices and output in the US: A bootstrap rolling-window approach. *North American Journal of Economics and Finance*, **2015**, 33, 55-73	2.5	59

50	Regime switching model of US crude oil and stock market prices: 1859 to 2013. *Energy Economics*, **2015**, 49, 317-327	8.3	94
49	The effect of growth volatility on income inequality. *Economic Modelling*, **2015**, 45, 212-222	3.4	36
48	Time-Varying Effects of Housing and Stock Returns on U.S. Consumption. *Journal of Real Estate Finance and Economics*, **2015**, 50, 339-354	1.1	21
47	The out-of-sample forecasting performance of nonlinear models of regional housing prices in the US. *Applied Economics*, **2015**, 47, 2259-2277	1.6	17
46	Purchasing Power Parity Between the UK and Germany: The Euro Era. *Open Economies Review*, **2014** , 25, 677-699	1	3
45	Using large data sets to forecast sectoral employment. *Statistical Methods and Applications*, **2014**, 23, 229-264	0.8	4
44	Does financial development volatility affect industrial growth volatility?. *International Review of Economics and Finance*, **2014**, 29, 307-320	2.8	16
43	Housing and the Great Depression. *Applied Economics*, **2014**, 46, 2966-2981	1.6	21
42	Output Growth and its Volatility: The Gold Standard through the Great Moderation. *Southern Economic Journal*, **2014**, 80, 728-751	1	8
41	Forecasting Nevada gross gaming revenue and taxable sales using coincident and leading employment indexes. *Empirical Economics*, **2013**, 44, 387-417	1.2	2
40	Firm profitability: Mean-reverting or random-walk behavior?. *Journal of Economics and Business*, **2013**, 66, 76-97	1.3	19
39	The effect of ESCOs on carbon dioxide emissions. *Applied Economics*, **2013**, 45, 4796-4804	1.6	12
38	Convergence patterns in financial development: evidence from club convergence. *Empirical Economics*, **2012**, 43, 1011-1040	1.2	21
37	The Time-Series Properties of House Prices: A Case Study of the Southern California Market. *Journal of Real Estate Finance and Economics*, **2012**, 44, 339-361	1.1	50
36	Ripple effects and forecasting home prices in Los Angeles, Las Vegas, and Phoenix. *Annals of Regional Science*, **2012**, 48, 763-782	1.1	47
35	Forecasting the US real house price index: Structural and non-structural models with and without fundamentals. *Economic Modelling*, **2011**, 28, 2013-2021	3.4	33
34	THE OPTIMALITY AND CONTROLLABILITY OF MONETARY POLICY THROUGH DELEGATION WITH CONSISTENT TARGETS. *Scottish Journal of Political Economy*, **2011**, 58, 82-106	0.7	0
33	Geographic deregulation and commercial bank performance in U.S. state banking markets. *Quarterly Review of Economics and Finance*, **2011**, 51, 28-35	2.6	8

32	The Global Financial Crisis and Stochastic Convergence in the Euro Area. *International Advances in Economic Research*, **2011**, 17, 315-333	0.5	4
31	The lag in effect of inflation targeting and policy evaluation. *Applied Economics Letters*, **2011**, 18, 1371-1375	3	9
30	Implementing optimal monetary policy: Objectives and rules. *Economic Modelling*, **2010**, 27, 737-745	3.4	1
29	Does a threshold inflation rate exist? Quantile inferences for inflation and its variability. *Empirical Economics*, **2010**, 39, 619-641	1.2	2
28	Modeling the volatility of real GDP growth: The case of Japan revisited. *Japan and the World Economy*, **2009**, 21, 312-324	1.5	18
27	Do structural oil-market shocks affect stock prices?. *Energy Economics*, **2009**, 31, 569-575	8.3	373
26	Does exchange rate risk affect exports asymmetrically? Asian evidence. *Journal of International Money and Finance*, **2009**, 28, 215-239	2.2	33
25	CROSS-COUNTRY EVIDENCE ON OUTPUT GROWTH VOLATILITY: NONSTATIONARY VARIANCE AND GARCH MODELS. *Scottish Journal of Political Economy*, **2008**, 55, 509-541	0.7	13
24	The Great Moderation and the Relationship between Output Growth and Its Volatility. *Southern Economic Journal*, **2008**, 74, 819-838	1	29
23	BIRTHS, DEATHS, AND MARRIAGES IN THE U.S. COMMERCIAL BANKING INDUSTRY. *Economic Inquiry*, **2007**, 45, 325-341	1.5	14
22	The Walsh contract for central bankers proves optimal after all!. *Public Choice*, **2007**, 131, 243-247	1.4	3
21	Exchange rate depreciation and exports: the case of Singapore revisited. *Applied Economics*, **2007**, 39, 273-277	1.6	12
20	Performance evaluation of the New Connecticut Leading Employment Index using lead profiles and BVAR models. *Journal of Forecasting*, **2006**, 25, 415-437	2.1	14
19	Consumption asymmetry and the stock market: Empirical evidence. *Economics Letters*, **2006**, 93, 337-342	1.3	105
18	ECONOMIES OF SCALE AND COST EFFICIENCIES: A PANEL-DATA STOCHASTIC-FRONTIER ANALYSIS OF REAL ESTATE INVESTMENT TRUSTS*. *Manchester School*, **2006**, 74, 483-499	0.8	16
17	Export Promotion through Exchange Rate Changes: Exchange Rate Depreciation or Stabilization?. *Southern Economic Journal*, **2006**, 72, 611-626	1	0
16	The Real Exchange Rate in Small, Open, Developed Economies: Evidence from Cointegration Analysis. *Economic Record*, **2004**, 80, 76-88	0.4	11
15	Optimal Central Banker Contracts and Common Agency. *Public Choice*, **2004**, 121, 131-155	1.4	8

14	The effect of the Asian financial crisis on the performance of Korean nationwide banks. *Applied Financial Economics*, **2004**, 14, 351-360		13
13	Central Banker Contracts, Incomplete Information, and Monetary Policy Surprises: In Search of a Selfish Central Banker?. *Public Choice*, **2003**, 116, 271-295	1.4	7
12	Monetary Policy Delegation, Contract Costs and Contract Targets. *Bulletin of Economic Research*, **2003**, 55, 101-112	0.7	7
11	Using Leading Indicators to Forecast U.S. Home Sales in a Bayesian Vector Autoregressive Framework. *Journal of Real Estate Finance and Economics*, **1999**, 18, 191-205	1.1	32
10	Forecasting and analyzing economic activity with coincident and leading indexes: The case of Connecticut. *Journal of Forecasting*, **1996**, 15, 509-526	2.1	11
9	Forecasting Connecticut home sales in a BVAR framework using coincident and leading indexes. *Journal of Real Estate Finance and Economics*, **1996**, 13, 219	1.1	17
8	Interest Rate Linkages Within the European Monetary System: Further Analysis. *Journal of Money, Credit and Banking*, **1993**, 25, 771	1.3	75
7	Forecasting federal budget deficits: how reliable are US Congressional budget office projections?. *Applied Economics*, **1991**, 23, 1789-1799	1.6	9
6	THE RELATION BETWEEN THE RATE AND VARIABILITY OF INFLATION: FURTHER COMMENTS. *Kyklos*, **1982**, 35, 456-467	1.7	13
5	Does Debt Management Matter for REIT Returns?. *Journal of Real Estate Finance and Economics*,1	1.1	
4	The Time-Series Properties on Housing Prices: A Case Study of the Southern California Market. *SSRN Electronic Journal*,	1	3
3	Short- and Long-Run Differences in the Treatment Effects of Inflation Targeting on Developed and Developing Countries. *SSRN Electronic Journal*,	1	1
2	The Time-Series Linkages between US Fiscal Policy and Asset Prices. *SSRN Electronic Journal*,	1	2
1	Inflation Targeting: New Evidence from Fractional Integration and Cointegration. *SSRN Electronic Journal*,	1	1