Jeremy M Piger

List of Publications by Year
in descending order

42 papers	2,843 citations	394421 19 h-index	434195 31 g-index
45 all docs	45 docs citations	45 times ranked	1535 citing authors

#	Article	IF	Citations
1	Beyond the Numbers: Measuring the Information Content of Earnings Press Release Language*. Contemporary Accounting Research, 2012, 29, 845-868.	3.0	490
2	Determinants of foreign direct investment. Canadian Journal of Economics, 2014, 47, 775-812.	1.2	281
3	A Comparison of the Real-Time Performance of Business Cycle Dating Methods. Journal of Business and Economic Statistics, 2008, 26, 42-49.	2.9	255
4	The Asymmetric Business Cycle. Review of Economics and Statistics, 2012, 94, 208-221.	4.3	188
5	The Use and Abuse of Real-Time Data in Economic Forecasting. Review of Economics and Statistics, 2003, 85, 618-628.	4.3	169
6	Estimation of Markov regime-switching regression models with endogenous switching. Journal of Econometrics, 2008, 143, 263-273.	6.5	168
7	Business Cycle Phases in U.S. States. Review of Economics and Statistics, 2005, 87, 604-616.	4.3	160
8	Is the Response of Output to Monetary Policy Asymmetric? Evidence from a Regime-Switching Coefficients Model. Journal of Money, Credit and Banking, 2005, 37, 865-886.	1.6	131
9	Nonlinearity and the permanent effects of recessions. Journal of Applied Econometrics, 2005, 20, 291-309.	2.3	129
10	The Less-Volatile U.S. Economy. Journal of Business and Economic Statistics, 2004, 22, 80-93.	2.9	119
11	Markov Regime Switching and Unit-Root Tests. Journal of Business and Economic Statistics, 2001, 19, 404-415.	2.9	102
12	Common stochastic trends, common cycles, and asymmetry in economic fluctuations. Journal of Monetary Economics, 2002, 49, 1189-1211.	3.4	69
13	Measuring the Information Content of the Beige Book: A Mixed Data Sampling Approach. Journal of Money, Credit and Banking, 2009, 41, 35-55.	1.6	45
14	The economic performance of cities: A Markov-switching approach. Journal of Urban Economics, 2008, 64, 538-550.	4.4	39
15	A state-level analysis of the Great Moderation. Regional Science and Urban Economics, 2008, 38, 578-589.	2.6	34
16	Identifying business cycle turning points in real time with vector quantization. International Journal of Forecasting, 2017, 33, 174-184.	6.5	34
17	Trend/cycle decomposition of regime-switching processes. Journal of Econometrics, 2008, 146, 220-226.	6.5	29
18	The Dynamic Relationship between Permanent and Transitory Components of U.S. Business Cycles. Journal of Money, Credit and Banking, 2007, 39, 187-204.	1.6	27

#	ARTICLE	IF	CITATIONS
19	Bayesian counterfactual analysis of the sources of the great moderation. Journal of Applied Econometrics, 2008, 23, 173-191.	2.3	26
20	Comovement in GDP trends and cycles among trading partners. Journal of International Economics, 2014, 94, 239-247.	3.0	21
21	Chapter 3 The Importance of Nonlinearity in Reproducing Business Cycle Features. Contributions To Economic Analysis, 2006, 276, 75-95.	0.1	19
22	Forecasting National Recessions Using State‐Level Data. Journal of Money, Credit and Banking, 2015, 47, 847-866.	1.6	18
23	INFLATION IN THE G7: MIND THE GAP(S)?. Macroeconomic Dynamics, 2015, 19, 883-912.	0.7	18
24	Econometrics: Models of Regime Changes. , 2009, , 190-202.		9
25	Bayesian Model Selection for Structural Break Models. SSRN Electronic Journal, 0, , .	0.4	9
26	The Economic Performance of Cities: A Markov-Switching Approach. SSRN Electronic Journal, 2006, , .	0.4	8
27	Structural Breaks in U.S. Macroeconomic Time Series: A Bayesian Model Averaging Approach. Journal of Money, Credit and Banking, 2021, 53, 1999-2036.	1.6	8
28	Reproducing business cycle features: are nonlinear dynamics a proxy for multivariate information?. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	7
29	Discordant city employment cycles. Regional Science and Urban Economics, 2013, 43, 367-384.	2.6	6
30	A State-Level Analysis of the Great Moderation. SSRN Electronic Journal, 0, , .	0.4	5
31	EMPLOYMENT AND THE BUSINESS CYCLE. Manchester School, 2013, 81, 16-42.	0.9	3
32	Turning Points and Classification. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 585-624.	0.1	3
33	Inflation: Do Expectations Trump the Gap?. SSRN Electronic Journal, 2006, , .	0.4	2
34	AN N-STATE ENDOGENOUS MARKOV-SWITCHING MODEL WITH APPLICATIONS IN MACROECONOMICS AND FINANCE. Macroeconomic Dynamics, 2021, 25, 1937-1965.	0.7	2
35	Forecasting National Recessions Using State Level Data. SSRN Electronic Journal, 0, , .	0.4	2
36	Reproducing Business Cycle Features: Are Nonlinear Dynamics a Proxy for Multivariate Information?. SSRN Electronic Journal, 2012, , .	0.4	1

#	Article	IF	Citations
37	Contagious switching. Journal of Applied Econometrics, 2022, 37, 415-432.	2.3	1
38	Discordant City Employment Cycles. SSRN Electronic Journal, 0, , .	0.4	1
39	First Discussant Comment on â€œThe Statistical Behavior of GDP after Financial Crises and Severe Recessionsâ€. B E Journal of Macroeconomics, 2012, 12, .	0.4	0
40	INTRODUCTION TO â€œSPECIAL ISSUE ON THE EMPIRICAL ANALYSIS OF BUSINESS CYCLES, FINANCIAL MARKETS, AND INFLATION: ESSAYS IN HONOR OF CHARLES NELSONâ€. Macroeconomic Dynamics, 2015, 19, 723-727.	0.7	0
41	Turning Points and Classification. SSRN Electronic Journal, 2019, , .	0.4	0
42	The 2001 Recession and the States of the 8th District. SSRN Electronic Journal, 0, , .	0.4	0