

Jeremy M Piger

List of Publications by Year in descending order

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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	Contagious switching. <i>Journal of Applied Econometrics</i> , 2022, 37, 415-432.	2.3	1
2	AN <i>N</i> -STATE ENDOGENOUS MARKOV-SWITCHING MODEL WITH APPLICATIONS IN MACROECONOMICS AND FINANCE. <i>Macroeconomic Dynamics</i> , 2021, 25, 1937-1965.	0.7	2
3	Structural Breaks in U.S. Macroeconomic Time Series: A Bayesian Model Averaging Approach. <i>Journal of Money, Credit and Banking</i> , 2021, 53, 1999-2036.	1.6	8
4	Turning Points and Classification. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2020, , 585-624.	0.1	3
5	Turning Points and Classification. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0
6	Identifying business cycle turning points in real time with vector quantization. <i>International Journal of Forecasting</i> , 2017, 33, 174-184.	6.5	34
7	INTRODUCTION TO "SPECIAL ISSUE ON THE EMPIRICAL ANALYSIS OF BUSINESS CYCLES, FINANCIAL MARKETS, AND INFLATION: ESSAYS IN HONOR OF CHARLES NELSON". <i>Macroeconomic Dynamics</i> , 2015, 19, 723-727.	0.7	0
8	Forecasting National Recessions Using State-Level Data. <i>Journal of Money, Credit and Banking</i> , 2015, 47, 847-866.	1.6	18
9	INFLATION IN THE G7: MIND THE GAP(S)?. <i>Macroeconomic Dynamics</i> , 2015, 19, 883-912.	0.7	18
10	Determinants of foreign direct investment. <i>Canadian Journal of Economics</i> , 2014, 47, 775-812.	1.2	281
11	Comovement in GDP trends and cycles among trading partners. <i>Journal of International Economics</i> , 2014, 94, 239-247.	3.0	21
12	Discordant city employment cycles. <i>Regional Science and Urban Economics</i> , 2013, 43, 367-384.	2.6	6
13	Reproducing business cycle features: are nonlinear dynamics a proxy for multivariate information?. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2013, 17, .	0.3	7
14	EMPLOYMENT AND THE BUSINESS CYCLE. <i>Manchester School</i> , 2013, 81, 16-42.	0.9	3
15	First Discussant Comment on "The Statistical Behavior of GDP after Financial Crises and Severe Recessions". <i>B E Journal of Macroeconomics</i> , 2012, 12, .	0.4	0
16	The Asymmetric Business Cycle. <i>Review of Economics and Statistics</i> , 2012, 94, 208-221.	4.3	188
17	Reproducing Business Cycle Features: Are Nonlinear Dynamics a Proxy for Multivariate Information?. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	1
18	Beyond the Numbers: Measuring the Information Content of Earnings Press Release Language*. <i>Contemporary Accounting Research</i> , 2012, 29, 845-868.	3.0	490

#	ARTICLE	IF	CITATIONS
19	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
20	Econometrics: Models of Regime Changes. , 2009, , 190-202.		9
21	Bayesian counterfactual analysis of the sources of the great moderation. Journal of Applied Econometrics, 2008, 23, 173-191.	2.3	26
22	Estimation of Markov regime-switching regression models with endogenous switching. Journal of Econometrics, 2008, 143, 263-273.	6.5	168
23	Trend/cycle decomposition of regime-switching processes. Journal of Econometrics, 2008, 146, 220-226.	6.5	29
24	A state-level analysis of the Great Moderation. Regional Science and Urban Economics, 2008, 38, 578-589.	2.6	34
25	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
26	The economic performance of cities: A Markov-switching approach. Journal of Urban Economics, 2008, 64, 538-550.	4.4	39
27	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
28	Chapter 3 The Importance of Nonlinearity in Reproducing Business Cycle Features. Contributions To Economic Analysis, 2006, 276, 75-95.	0.1	19
29	Inflation: Do Expectations Trump the Gap?. SSRN Electronic Journal, 2006, , .	0.4	2
30	The Economic Performance of Cities: A Markov-Switching Approach. SSRN Electronic Journal, 2006, , .	0.4	8
31	Nonlinearity and the permanent effects of recessions. Journal of Applied Econometrics, 2005, 20, 291-309.	2.3	129
32	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
33	Business Cycle Phases in U.S. States. Review of Economics and Statistics, 2005, 87, 604-616.	4.3	160
34	The Less-Volatile U.S. Economy. Journal of Business and Economic Statistics, 2004, 22, 80-93.	2.9	119
35	The Use and Abuse of Real-Time Data in Economic Forecasting. Review of Economics and Statistics, 2003, 85, 618-628.	4.3	169
36	Common stochastic trends, common cycles, and asymmetry in economic fluctuations. Journal of Monetary Economics, 2002, 49, 1189-1211.	3.4	69

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37	Markov Regime Switching and Unit-Root Tests. <i>Journal of Business and Economic Statistics</i> , 2001, 19, 404-415.	2.9	102
38	Bayesian Model Selection for Structural Break Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
39	The 2001 Recession and the States of the 8th District. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
40	A State-Level Analysis of the Great Moderation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
41	Discordant City Employment Cycles. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
42	Forecasting National Recessions Using State Level Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2