

# Michael T Owyang

## List of Publications by Year in descending order

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Version: 2024-02-01

110  
papers

2,073  
citations

430874

18  
h-index

395702

33  
g-index

177  
all docs

177  
docs citations

177  
times ranked

889  
citing authors

#	ARTICLE	IF	CITATIONS
1	Are Government Spending Multipliers Greater during Periods of Slack? Evidence from Twentieth-Century Historical Data. <i>American Economic Review</i> , 2013, 103, 129-134.	8.5	234
2	Business Cycle Phases in U.S. States. <i>Review of Economics and Statistics</i> , 2005, 87, 604-616.	4.3	160
3	The Propagation of Regional Recessions. <i>Review of Economics and Statistics</i> , 2012, 94, 935-947.	4.3	109
4	A Flexible Finite-Horizon Alternative to Long-Run Restrictions with an Application to Technology Shocks. <i>Review of Economics and Statistics</i> , 2014, 96, 638-647.	4.3	91
5	Is housing the business cycle? Evidence from US cities. <i>Journal of Urban Economics</i> , 2010, 67, 336-351.	4.4	82
6	Differences in subprime loan pricing across races and neighborhoods. <i>Regional Science and Urban Economics</i> , 2014, 48, 199-215.	2.6	67
7	Regime switching and monetary policy measurement. <i>Journal of Monetary Economics</i> , 2004, 51, 1577-1597.	3.4	59
8	A Case Study of a Currency Crisis: The Russian Default of 1998. , 2002, 84, .		50
9	Subject to Revision. , 2002, 2002, .		48
10	Multivariate Forecast Evaluation and Rationality Testing. <i>Review of Economics and Statistics</i> , 2012, 94, 1066-1080.	4.3	47
11	Measuring the Information Content of the Beige Book: A Mixed Data Sampling Approach. <i>Journal of Money, Credit and Banking</i> , 2009, 41, 35-55.	1.6	45
12	States and the business cycle. <i>Journal of Urban Economics</i> , 2009, 65, 181-194.	4.4	43
13	Forecasting with Mixed Frequencies. , 2010, 92, .		41
14	The economic performance of cities: A Markov-switching approach. <i>Journal of Urban Economics</i> , 2008, 64, 538-550.	4.4	39
15	Disentangling Diverse Measures: A Survey of Financial Stress Indexes. , 2012, 94, .		38
16	A state-level analysis of Okun's law. <i>Regional Science and Urban Economics</i> , 2018, 68, 239-248.	2.6	37
17	Regional VARs and the channels of monetary policy. <i>Applied Economics Letters</i> , 2009, 16, 1191-1194.	1.8	35
18	DO OIL SHOCKS DRIVE BUSINESS CYCLES? SOME U.S. AND INTERNATIONAL EVIDENCE. <i>Macroeconomic Dynamics</i> , 2011, 15, 498-517.	0.7	35

#	ARTICLE	IF	CITATIONS
19	A state-level analysis of the Great Moderation. <i>Regional Science and Urban Economics</i> , 2008, 38, 578-589.	2.6	34
20	Okun's Law over the Business Cycle: Was the Great Recession All That Different?. , 2012, 94, .		34
21	Monetary Policy in a Markov-Switching Vector Error-Correction Model. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 305-313.	2.9	31
22	The information content of regional employment data for forecasting aggregate conditions. <i>Economics Letters</i> , 2006, 90, 335-339.	1.9	30
23	An endogenously clustered factor approach to international business cycles. <i>Journal of Applied Econometrics</i> , 2017, 32, 1261-1276.	2.3	28
24	Business Cycle Phases in U.S. States. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	23
25	Clustered housing cycles. <i>Regional Science and Urban Economics</i> , 2017, 66, 185-197.	2.6	23
26	Did Affordable Housing Legislation Contribute to the Subprime Securities Boom?. <i>Real Estate Economics</i> , 2015, 43, 820-854.	1.7	22
27	Who benefits from increased government spending? A state-level analysis. <i>Regional Science and Urban Economics</i> , 2013, 43, 445-464.	2.6	18
28	Forecasting National Recessions Using State-Level Data. <i>Journal of Money, Credit and Banking</i> , 2015, 47, 847-866.	1.6	18
29	Financial Stress Regimes and the Macroeconomy. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 1479-1505.	1.6	17
30	Changing Trends in the Labor Force: A Survey. , 2008, 90, .		17
31	Nonlinear Effects of School Quality on House Prices. , 2010, 92, .		16
32	Specification and Estimation of Bayesian Dynamic Factor Models: A Monte Carlo Analysis with an Application to Global House Price Comovement. <i>Advances in Econometrics</i> , 2016, , 361-400.	0.3	15
33	WHATEVER HAPPENED TO THE BUSINESS CYCLE? A BAYESIAN ANALYSIS OF JOBLESS RECOVERIES. <i>Macroeconomic Dynamics</i> , 2010, 14, 709-726.	0.7	14
34	WHERE IS AN OIL SHOCK?. <i>Journal of Regional Science</i> , 2014, 54, 169-185.	3.3	14
35	The Propagation of Regional Recessions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
36	How has empirical monetary policy analysis in the U.S. changed after the financial crisis?. <i>Economic Modelling</i> , 2020, 84, 309-321.	3.8	10

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37	How Has Empirical Monetary Policy Analysis Changed after the Financial Crisis?. SSRN Electronic Journal, 2014, , .	0.4	9
38	Identifying Local Differences in Retirement Patterns. SSRN Electronic Journal, 0, , .	0.4	9
39	The Economic Performance of Cities: A Markov-Switching Approach. SSRN Electronic Journal, 2006, , .	0.4	8
40	Countercyclical Policy and the Speed of Recovery after Recessions. Journal of Money, Credit and Banking, 2018, 50, 675-704.	1.6	8
41	The Use of Long-Run Restrictions for the Identification of Technology Shocks. , 2003, 85, .		8
42	States and the Business Cycle. SSRN Electronic Journal, 0, , .	0.4	8
43	Regional VARs and the Channels of Monetary Policy. SSRN Electronic Journal, 2006, , .	0.4	7
44	Discordant city employment cycles. Regional Science and Urban Economics, 2013, 43, 367-384.	2.6	6
45	Nonlinearities, smoothing and countercyclical monetary policy. Journal of Economic Dynamics and Control, 2018, 95, 136-154.	1.6	6
46	Persistence, Excess Volatility, and Volatility Clusters in Inflation. , 2001, 83, .		6
47	Does Consumer Sentiment Predict Regional Consumption?. , 2005, 87, .		6
48	Not Your Father's Pension Plan: The Rise of 401(k) and Other Defined Contribution Plans. , 2002, 84, .		6
49	Patterns of Interstate Migration in the United States from the Survey of Income and Program Participation. , 2011, 93, .		6
50	Asymmetry, Complementarities, and State Dependence in Federal Reserve Forecasts. Journal of Money, Credit and Banking, 2020, 52, 205-228.	1.6	5
51	International Stock Comovements with Endogenous Clusters. Journal of Economic Dynamics and Control, 2020, 116, 103904.	1.6	5
52	Okun's Law in Recession and Recovery. , 2013, 2013, .		5
53	A State-Level Analysis of the Great Moderation. SSRN Electronic Journal, 0, , .	0.4	5
54	Measuring the Information Content of the Beige Book: A Mixed Data Sampling Approach. SSRN Electronic Journal, 0, , .	0.4	5

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55	Where is an Oil Shock?. SSRN Electronic Journal, 2011, , .	0.4	4
56	The Local Effects of Monetary Policy. B E Journal of Macroeconomics, 2012, 12, .	0.4	4
57	Taking Stock: Income Inequality and the Stock Market. , 2016, 2016, .		4
58	Comparing Measures of Potential Output. , 2018, 100, .		4
59	A Bad Moon Rising? Uncertainty Shocks and Economic Outcomes. , 2019, 2019, .		4
60	What Explains the Varying Monetary Response to Technology Shocks in G-7 Countries?. SSRN Electronic Journal, 2004, , .	0.4	3
61	Whatever Happened to the Business Cycle? A Bayesian Analysis of Jobless Recoveries. SSRN Electronic Journal, 2007, , .	0.4	3
62	Countercyclical Policy and the Speed of Recovery after Recessions. SSRN Electronic Journal, 2013, , .	0.4	3
63	Does the United States Lead Foreign Business Cycles?. Federal Reserve Bank of St Louis Review, 2015, 97, 133-158.	1.0	3
64	A Primer on the Empirical Identification of Government Spending Shocks. , 2008, 90, .		3
65	A Time-Varying Threshold Star Model of Unemployment and the Natural Rate. SSRN Electronic Journal, 0, , .	0.4	3
66	Subjective Probabilities: Psychological Theories and Economic Applications. , 2004, 86, .		3
67	The Information Content of Regional Employment Data for Forecasting Aggregate Conditions. SSRN Electronic Journal, 2004, , .	0.4	2
68	A Flexible Finite-Horizon Alternative to Long-Run Restrictions with an Application to Technology Shocks. SSRN Electronic Journal, 0, , .	0.4	2
69	Who Benefits from Increased Government Spending? A State-Level Analysis. SSRN Electronic Journal, 0, , .	0.4	2
70	Debt and stabilization policy: Evidence from a Euro Area FAVAR. Journal of Economic Dynamics and Control, 2018, 93, 67-91.	1.6	2
71	Business Cycles across Space and Time. Journal of Money, Credit and Banking, 2022, 54, 921-952.	1.6	2
72	Symmetric Inflation Risk. , 2003, 2003, .		2

#	ARTICLE	IF	CITATIONS
73	Financial Aid and College Choice. , 2003, 2003, .		2
74	Forecasting National Recessions Using State Level Data. SSRN Electronic Journal, 0, , .	0.4	2
75	FRED-SD: A real-time database for state-level data with forecasting applications. International Journal of Forecasting, 2023, 39, 279-297.	6.5	2
76	The Local Effects of Monetary Policy. SSRN Electronic Journal, 0, , .	0.4	1
77	Contagious switching. Journal of Applied Econometrics, 2022, 37, 415-432.	2.3	1
78	Look Who's Working Now. , 2006, 2006, .		1
79	Business Cycle Measures. , 2010, 2010, .		1
80	Discordant City Employment Cycles. SSRN Electronic Journal, 0, , .	0.4	1
81	Using Brent and WTI Oil Prices to Predict Gasoline Prices. , 2011, 2011, .		1
82	A Measure of Price Pressures. Federal Reserve Bank of St Louis Review, 2015, 97, 25-52.	1.0	1
83	On the Relative Performance of Inflation Forecasts. , 2022, 104, .		1
84	Searching for Better Prospects: Endogenizing Falling Job Tenure and Private Pension Coverage. SSRN Electronic Journal, 2006, , .	0.4	0
85	Clustered Housing Cycles. SSRN Electronic Journal, 2013, , .	0.4	0
86	Financial Stress Regimes and the Macroeconomy. SSRN Electronic Journal, 2014, , .	0.4	0
87	Regional Gasoline Price Dynamics. , 2021, 103, .		0
88	Industrial Connectedness and Business Cycle Comovements. Econometrics and Statistics, 2024, 29, 132-149.	0.8	0
89	Putting Off Retirement: The Rise of the 401(k). , 2002, 2002, .		0
90	Can a Summer Hike Cause Surprise Fall for Mortgage Rates?. , 2004, 2004, .		0

#	ARTICLE	IF	CITATIONS
91	Your Current Job Probably Won't Be Your Last. , 2004, 2004, .		0
92	Survey Says! . , 2005, 2005, .		0
93	The 2001 Recession and the States of the 8th District. SSRN Electronic Journal, 0, , .	0.4	0
94	Hard "Core" Inflation. , 2005, 2005, .		0
95	Barreling Down the Road to Recession?. , 2006, 2006, .		0
96	Look Who's Still Working Now. , 2007, 2007, .		0
97	What Are the Chances?. , 2007, 2007, .		0
98	Identifying Asymmetry in the Language of the Beige Book: A Mixed Data Sampling Approach. SSRN Electronic Journal, 0, , .	0.4	0
99	Not Your Father's Oil Shock. , 2010, 2010, .		0
100	When Do Recessions Begin and End?. , 2010, 2010, .		0
101	Regional Aggregation in Forecasting: An Application to the Federal Reserve's Eighth District. , 2011, 93, .		0
102	The Low-Frequency Impact of Daily Monetary Policy Shocks. SSRN Electronic Journal, 0, , .	0.4	0
103	Where There's a Smoking Ban, There's Still Fire. , 2012, 94, .		0
104	Employment Revision Asymmetries. , 2014, 2014, .		0
105	Does the United States Lead Foreign Business Cycles?. , 2015, 97, .		0
106	Specification and Estimation of Bayesian Dynamic Factor Models: A Monte Carlo Analysis with an Application to Global House Price Comovement. , 2015, 2015, .		0
107	A Measure of Price Pressures. , 2015, 97, .		0
108	Introducing the St. Louis Fed Price Pressures Measure. , 2015, 2015, .		0

#	ARTICLE	IF	CITATIONS
109	How Do Local Labor Markets Affect Retirement?. Federal Reserve Bank of St Louis Review, 2017, 99, 259-278.	1.0	0
110	Measuring Potential Output. , 2018, 2018, .		0