

The dynamic impact of monetary policy on regional housing prices in the United States

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Abstract

This paper uses a factor-augmented vector autoregressive model to examine the impact of monetary policy shocks on housing prices across metropolitan and micropolitan regions. To simultaneously estimate the model parameters and unobserved factors we rely on Bayesian estimation and inference. Policy shocks are identified using high-frequency surprises around policy announcements as an external instrument. Impulse response functions reveal differences in regional housing price responses, which in some cases are substantial. The heterogeneity in policy responses is found to be significantly related to local regulatory environments and housing supply elasticities. Moreover, housing prices responses tend to be similar within states and adjacent regions in neighboring states.

Keywords: Regional housing prices, metropolitan and micropolitan regions, factor-augmented vector autoregressive model, Bayesian estimation, high-frequency identification

JEL Codes: C11, C32, E52, R31

November 16, 2018

Regional Impact Of Monetary Policy In The United States

**Jiuping Xu, Masoom Yasinzai, Benjamin
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Aspects of Monetary Policy in Europe Jürgen von Hagen, Christopher J. Waller, 2013-04-17 Monetary union has dawned in Europe Now that the common currency is a reality questions concerning the practical conduct of monetary policy in the European Monetary Union EMU are moving to the forefront of the policy debate Among these one of the most critical is how the new monetary union will cope with the large heterogeneity of its member economies Given the large differences in economic and financial structures among the EMU member states monetary policy is likely to affect different member economies in different ways *Regional Aspects of Monetary Policy in Europe* collects the proceedings of an international conference held at the Center for European Integration Studies of the University of Bonn dedicated to this issue The contributions to this conference fall into two parts The first part consists of empirical and theoretical studies of the regional effects of monetary policy in heterogeneous monetary unions The second part consists of papers analyzing the political economy of monetary policy in a monetary union of heterogeneous regions or member states The papers all support the conclusion that regional differences in the responses to a common monetary policy will make European monetary policy especially difficult in the years to come Such differences arise from a variety of sources and they cannot be expected to be mere teething troubles that will disappear after a while Even if they were ignored in the run up to the EMU Europe's central bankers and economic policy makers will have to learn how to cope with such differences in the future The Regional Impact of Monetary Policy in the United States Randall J. Miller, 1978 Proceedings of the Sixth International Conference on Management Science and Engineering Management Jiuping Xu, Masoom Yasinzai, Benjamin Lev, 2012-09-27 Welcome to the proceedings of the Sixth International Conference on Management Science and Engineering Management ICMSEM2012

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The U.S.-Mexican Border Environment David A. Rohy, 2003 Regional Economic Outlook, Middle East and Central Asia, October 2015 International Monetary Fund. Middle East and Central Asia Dept., 2015-10-21 This issue discusses economic developments in the Middle East North Africa Afghanistan and Pakistan MENAP which continue to reflect the diversity of conditions prevailing across the region Most high income oil exporters primarily in the GCC continue to record steady growth and solid economic and financial fundamentals albeit with medium term challenges that need to be addressed In contrast other countries Iraq Libya and Syria are mired in conflicts with not only humanitarian but also economic consequences And yet other countries mostly oil importers are making continued but uneven progress in advancing their economic agendas often in tandem with political transitions and amidst difficult social conditions In most of these countries without extensive economic and structural reforms economic prospects for the medium term remain insufficient to reduce high unemployment and improve living standards

Understanding the Poverty Impact of the Global Financial Crisis in Latin America and the Caribbean Margaret Grosh, Maurizio Bussolo, Samuel Freije, 2014-06-18 Using data from household and labor force surveys this study documents the effects of the 2008 09 global financial crisis on poverty in Latin America and the Caribbean the social protection policy responses activated and a macro micro modeling of crisis no crisis scenarios for Mexico and Brazil

The Rise of Post-Hegemonic Regionalism Pía Riggirozzi, Diana Tussie, 2012-01-07 This book offers a timely analysis and a novel and nuanced argument about post neoliberal models of regional governance in non European contexts It provides the first in depth empirically driven analysis of current models of regional governance in Latin America that emerged out of the crisis of liberalism in the region It contributes to comparative studies of the contemporary global political economy as it advances current literature on the topic by analysing distinctive overlapping and conflicting trajectories of regionalism in Latin America The book critically explores models of transformative regionalism and specific dimensions articulating those models

beyond neoliberal consensus building As such it contests the overstated case of integration as converging towards global capitalism It provides an analytical framework that not only examines the what how who and why in the emergence of a specific form of regionalism but sets the ground for addressing two relevant questions that will push the study of regionalism further What factors enable or constrain how transformative a given regionalism is or can be with respect to the powers and policies of states encompassed by it and What factors govern how resilient a given regionalism is likely to be under changing political and economic conditions

U.S. Monetary Shocks and Global Stock Prices Mr.Luc Laeven,Mr.Hui Tong,2010-12-01

This paper studies how U S monetary policy affects global stock prices We find that global stock prices respond strongly to changes in U S interest rate policy with stock prices increasing decreasing following unexpected monetary loosening tightening This impact is more pronounced for sectors that depend on external financing and for countries that are more integrated with the global financial market These findings suggest that financial frictions play an important role in the transmission of monetary policy and that U S monetary policy influences global capital allocation

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