Andy Naranjo

List of Publications by Year
in descending order

33 papers	2,031 citations	304743 22 h-index	454955 30 g-index
34 all docs	34 docs citations	34 times ranked	804 citing authors

#	Article	IF	Citations
1	The Integration of Commercial Real Estate Markets and Stock Markets. Real Estate Economics, 1999, 27, 483-515.	1.7	206
2	Capital Market Development, International Integration, Legal Systems, and the Value of Corporate Diversification: A Cross-Country Analysis. Journal of Financial and Quantitative Analysis, 2003, 38, 135.	3.5	164
3	Commercial Real Estate Valuation: Fundamentals Versus Investor Sentiment. Journal of Real Estate Finance and Economics, 2009, 38, 5-37.	1.5	153
4	Stock Returns, Dividend Yields, and Taxes. Journal of Finance, 1998, 53, 2029-2057.	5.1	135
5	Economic Risk Factors and Commercial Real Estate Returns. Journal of Real Estate Finance and Economics, 1997, 14, 283-307.	1.5	131
6	Cross-country evidence on the value of corporate industrial and international diversification. Journal of Corporate Finance, 2004, 10, 729-752.	5.5	92
7	Returns and Information Transmission Dynamics in Public and Private Real Estate Markets. Real Estate Economics, 2015, 43, 163-208.	1.7	92
8	Asset Opaqueness and Split Bond Ratings. Financial Management, 2007, 36, 49-62.	2.7	89
9	When do CDS spreads lead? Rating events, private entities, and firm-specific information flows. Journal of Financial Economics, 2018, 130, 556-578.	9.0	81
10	Commercial Real Estate Return Performance: A Cross-Country Analysis. Journal of Real Estate Finance and Economics, 2002, 24, 119-142.	1.5	80
11	Investor Sentiment, Limits to Arbitrage and Private Market Returns. Real Estate Economics, 2014, 42, 531-577.	1.7	76
12	The Predictability of Equity REIT Returns: Time Variation and Economic Significance. Journal of Real Estate Finance and Economics, 2000, 20, 117-136.	1.5	75
13	Time Variation of Ex-Dividend Day Stock Returns and Corporate Dividend Capture: A Reexamination. Journal of Finance, 2000, 55, 2357-2372.	5.1	69
14	The Dynamics of REIT Capital Flows and Returns. Real Estate Economics, 2003, 31, 405-434.	1.7	61
15	Split bond ratings and rating migration. Journal of Banking and Finance, 2008, 32, 1613-1624.	2.9	60
16	Search Costs, Behavioral Biases, and Information Intermediary Effects. Journal of Real Estate Finance and Economics, 2018, 57, 114-151.	1.5	45
17	Corporate internationalization, subsidiary locations, and the cost of equity capital. Journal of International Business Studies, 2019, 50, 1544-1565.	7.3	43
18	Leverage and Returns: A Cross-Country Analysis of Public Real Estate Markets. Journal of Real Estate Finance and Economics, 2015, 51, 125-159.	1.5	42

#	Article	IF	Citations
19	Geographic Portfolio Allocations, Property Selection and Performance Attribution in Public and Private Real Estate Markets. Real Estate Economics, 2018, 46, 404-448.	1.7	40
20	Asset Location, Timing Ability and the Crossâ€Section of Commercial Real Estate Returns. Real Estate Economics, 2019, 47, 263-313.	1.7	35
21	Dedicated REIT Mutual Fund Flows and REIT Performance. Journal of Real Estate Finance and Economics, 2006, 32, 409-433.	1.5	34
22	Title is missing!. Journal of Real Estate Finance and Economics, 2002, 25, 173-195.	1.5	33
23	REIT Leverage and Return Performance: Keep Your Eye on the Target. Real Estate Economics, 2017, 45, 930-978.	1.7	31
24	Institutional Capital Flows and Return Dynamics in Private Commercial Real Estate Markets. Real Estate Economics, 2009, 37, 85-116.	1.7	29
25	Financial market integration tests: an investigation using US equity markets. Journal of International Financial Markets, Institutions and Money, 1997, 7, 93-135.	4.2	24
26	Commercial Real Estate Return Performance: A Cross-Country Analysis. , 2002, , 119-142.		22
27	Estimating Returns on Commercial Real Estate: A New Methodology Using Latent-Variable Models. Real Estate Economics, 2000, 28, 205-231.	1.7	20
28	Customer-base concentration and the transmission of idiosyncratic volatility along the vertical chain. Journal of Empirical Finance, 2017, 40, 73-100.	1.8	19
29	Real Estate Ownership, Leasing Intensity, and Value: Do Stock Returns Reflect a Firmâ€™s Real Estate Holdings?. Journal of Real Estate Finance and Economics, 2012, 44, 184-202.	1.5	17
30	CDS Momentum: Slow-Moving Credit Ratings and Cross-Market Spillovers. Review of Asset Pricing Studies, 2021, 11, 352-401.	2.5	17
31	Risk factor and industry effects in the cross-country comovement of momentum returns. Journal of International Money and Finance, 2010, 29, 275-299.	2.5	16
32	MSA Geographic Allocations, Property Selection, and Performance Attribution in Public and Private Real Estate Markets. SSRN Electronic Journal, 2015, , .	0.4	0
33	REIT Leverage and Return Performance: Keep Your Eye on the Target. SSRN Electronic Journal, 0, , .	0.4	0