

# Andy Naranjo

## List of Publications by Year in descending order

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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	CDS Momentum: Slow-Moving Credit Ratings and Cross-Market Spillovers. <i>Review of Asset Pricing Studies</i> , 2021, 11, 352-401.	2.5	17
2	Corporate internationalization, subsidiary locations, and the cost of equity capital. <i>Journal of International Business Studies</i> , 2019, 50, 1544-1565.	7.3	43
3	Asset Location, Timing Ability and the Cross-Section of Commercial Real Estate Returns. <i>Real Estate Economics</i> , 2019, 47, 263-313.	1.7	35
4	Search Costs, Behavioral Biases, and Information Intermediary Effects. <i>Journal of Real Estate Finance and Economics</i> , 2018, 57, 114-151.	1.5	45
5	Geographic Portfolio Allocations, Property Selection and Performance Attribution in Public and Private Real Estate Markets. <i>Real Estate Economics</i> , 2018, 46, 404-448.	1.7	40
6	When do CDS spreads lead? Rating events, private entities, and firm-specific information flows. <i>Journal of Financial Economics</i> , 2018, 130, 556-578.	9.0	81
7	Customer-base concentration and the transmission of idiosyncratic volatility along the vertical chain. <i>Journal of Empirical Finance</i> , 2017, 40, 73-100.	1.8	19
8	REIT Leverage and Return Performance: Keep Your Eye on the Target. <i>Real Estate Economics</i> , 2017, 45, 930-978.	1.7	31
9	Returns and Information Transmission Dynamics in Public and Private Real Estate Markets. <i>Real Estate Economics</i> , 2015, 43, 163-208.	1.7	92
10	MSA Geographic Allocations, Property Selection, and Performance Attribution in Public and Private Real Estate Markets. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	0
11	Leverage and Returns: A Cross-Country Analysis of Public Real Estate Markets. <i>Journal of Real Estate Finance and Economics</i> , 2015, 51, 125-159.	1.5	42
12	Investor Sentiment, Limits to Arbitrage and Private Market Returns. <i>Real Estate Economics</i> , 2014, 42, 531-577.	1.7	76
13	Real Estate Ownership, Leasing Intensity, and Value: Do Stock Returns Reflect a Firm's Real Estate Holdings?. <i>Journal of Real Estate Finance and Economics</i> , 2012, 44, 184-202.	1.5	17
14	Risk factor and industry effects in the cross-country comovement of momentum returns. <i>Journal of International Money and Finance</i> , 2010, 29, 275-299.	2.5	16
15	Commercial Real Estate Valuation: Fundamentals Versus Investor Sentiment. <i>Journal of Real Estate Finance and Economics</i> , 2009, 38, 5-37.	1.5	153
16	Institutional Capital Flows and Return Dynamics in Private Commercial Real Estate Markets. <i>Real Estate Economics</i> , 2009, 37, 85-116.	1.7	29
17	Split bond ratings and rating migration. <i>Journal of Banking and Finance</i> , 2008, 32, 1613-1624.	2.9	60
18	Asset Opaqueness and Split Bond Ratings. <i>Financial Management</i> , 2007, 36, 49-62.	2.7	89

#	ARTICLE	IF	CITATIONS
19	Dedicated REIT Mutual Fund Flows and REIT Performance. Journal of Real Estate Finance and Economics, 2006, 32, 409-433.	1.5	34
20	Cross-country evidence on the value of corporate industrial and international diversification. Journal of Corporate Finance, 2004, 10, 729-752.	5.5	92
21	The Dynamics of REIT Capital Flows and Returns. Real Estate Economics, 2003, 31, 405-434.	1.7	61
22	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
23	Commercial Real Estate Return Performance: A Cross-Country Analysis. Journal of Real Estate Finance and Economics, 2002, 24, 119-142.	1.5	80
24	Title is missing!. Journal of Real Estate Finance and Economics, 2002, 25, 173-195.	1.5	33
25	Commercial Real Estate Return Performance: A Cross-Country Analysis. , 2002, , 119-142.		22
26	Estimating Returns on Commercial Real Estate: A New Methodology Using Latent-Variable Models. Real Estate Economics, 2000, 28, 205-231.	1.7	20
27	Time Variation of Ex-Dividend Day Stock Returns and Corporate Dividend Capture: A Reexamination. Journal of Finance, 2000, 55, 2357-2372.	5.1	69
28	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
29	The Integration of Commercial Real Estate Markets and Stock Markets. Real Estate Economics, 1999, 27, 483-515.	1.7	206
30	Stock Returns, Dividend Yields, and Taxes. Journal of Finance, 1998, 53, 2029-2057.	5.1	135
31	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
32	Economic Risk Factors and Commercial Real Estate Returns. Journal of Real Estate Finance and Economics, 1997, 14, 283-307.	1.5	131
33	REIT Leverage and Return Performance: Keep Your Eye on the Target. SSRN Electronic Journal, 0, , .	0.4	0