

Michael Devaney

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11130888/publications.pdf>

Version: 2024-02-01

15
papers

284
citations

1163117

8
h-index

1125743

13
g-index

15
all docs

15
docs citations

15
times ranked

171
citing authors

#	ARTICLE	IF	CITATIONS
1	Time varying risk premia for real estate investment trusts: A GARCH-M model. Quarterly Review of Economics and Finance, 2001, 41, 335-346.	2.7	96
2	A Test of Weak-Form Efficiency in Residential Real Estate Returns. Real Estate Economics, 1987, 15, 220-233.	1.7	35
3	Small-Business Lending and Profit Efficiency in Commercial Banking. Journal of Financial Services Research, 2002, 22, 225-246.	1.5	30
4	Productivity growth, market structure, and technological change: evidence from the rural banking sector. Applied Financial Economics, 2000, 10, 587-595.	0.5	28
5	Efficiency, Scale Economies, and the Risk/Return Performance of Real Estate Investment Trusts. Journal of Real Estate Finance and Economics, 2005, 31, 301-317.	1.5	23
6	Bank Efficiency, Risk-Based Capital, and Real Estate Exposure: The Credit Crunch Revisited. Real Estate Economics, 1999, 27, 1-25.	1.7	18
7	Financial crisis, REIT short-sell restrictions and event induced volatility. Quarterly Review of Economics and Finance, 2012, 52, 219-226.	2.7	16
8	Abandoning the Public Good: How Universities Have Helped Privatize Higher Education. Journal of Academic Ethics, 2003, 1, 175-179.	2.2	11
9	Mutual fund efficiency and tradeoffs in the production of risk and return. Managerial Finance, 2016, 42, 225-243.	1.2	8
10	Neighborhood Racial Transition and Housing Returns: A Portfolio Approach. Journal of Real Estate Research, 1993, 8, 239-252.	0.7	8
11	When a House Is More Than a Home: Performance of the Household Portfolio. Journal of Real Estate Research, 1988, 3, 75-85.	0.7	6
12	MBA Education, Business Ethics and the Case for Shareholder Value. Journal of Academic Ethics, 2007, 5, 199-205.	2.2	2
13	Government Subsidized Academic Research: Economic and Ethical Conflicts. Journal of Academic Ethics, 2004, 2, 273-285.	2.2	1
14	Short-sell moratorium effects on regional bank performance. Journal of Financial Economic Policy, 2013, 5, 92-110.	1.0	1
15	The Long-run Equilibrium Relationship among Equity Capitalization Rates for Retail, Apartment, Office, and Industrial Real Estate. Research Issues in Real Estate, 2002, , 373-387.	0.1	1