

Liang Peng

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2249159/publications.pdf>

Version: 2024-02-01

22
papers

754
citations

759233

12
h-index

752698

20
g-index

22
all docs

22
docs citations

22
times ranked

381
citing authors

#	ARTICLE	IF	CITATIONS
1	Exploring Metropolitan Housing Price Volatility. <i>Journal of Real Estate Finance and Economics</i> , 2006, 33, 5-18.	1.5	132
2	Price-volume Correlation in the Housing Market: Causality and Co-movements. <i>Journal of Real Estate Finance and Economics</i> , 2010, 40, 14-40.	1.5	94
3	Estimating House Price Indexes in the Presence of Seller Reservation Prices. <i>Review of Economics and Statistics</i> , 2006, 88, 100-112.	4.3	93
4	House Prices and Economic Growth. <i>Journal of Real Estate Finance and Economics</i> , 2011, 42, 522-541.	1.5	93
5	The Subprime Crisis and House Price Appreciation. <i>Journal of Real Estate Finance and Economics</i> , 2012, 44, 36-66.	1.5	65
6	The Risk and Return of Commercial Real Estate: A Property Level Analysis. <i>Real Estate Economics</i> , 2016, 44, 555-583.	1.7	38
7	The Bias of the RSR Estimator and the Accuracy of Some Alternatives. <i>Real Estate Economics</i> , 2002, 30, 13-39.	1.7	36
8	Government Interference and the Efficiency of the Land Market in China. <i>Journal of Real Estate Finance and Economics</i> , 2012, 45, 919-938.	1.5	32
9	Idiosyncratic Risk of House Prices: Evidence from 26 Million Home Sales. <i>Real Estate Economics</i> , 2017, 45, 340-375.	1.7	30
10	The Economic Impact of Anticipated House Price Changes—Evidence from Home Sales. <i>Real Estate Economics</i> , 2011, 39, 345-378.	1.7	26
11	Mortgage Fund Flows, Capital Appreciation, and Real Estate Cycles. <i>Journal of Real Estate Finance and Economics</i> , 2013, 47, 243-265.	1.5	23
12	Risk Segmentation of American Homes: Evidence from Denver. <i>Real Estate Economics</i> , 2013, 41, 569-599.	1.7	22
13	Risk and Returns of Income Producing Properties: Core versus Noncore. <i>Real Estate Economics</i> , 2020, 48, 476-503.	1.7	16
14	Does the Diversification Potential of Securitized Real Estate Vary Over Time and Should Investors Care?. <i>Journal of Real Estate Finance and Economics</i> , 2013, 47, 310-340.	1.5	14
15	Repeat Sales Regression on Heterogeneous Properties. <i>Journal of Real Estate Finance and Economics</i> , 2012, 45, 804-827.	1.5	12
16	GMM Repeat Sales Price Indices. <i>Real Estate Economics</i> , 2002, 30, 239-261.	1.7	9
17	House Prices and Systematic Risk: Evidence from Microdata. <i>Real Estate Economics</i> , 2021, 49, 1069-1092.	1.7	8
18	Interest Rates and Investment: Evidence from Commercial Real Estate. <i>Journal of Real Estate Finance and Economics</i> , 2020, 60, 554-586.	1.5	5

#	ARTICLE	IF	CITATIONS
19	Are Pricier Houses Less Risky? Evidence from China. Journal of Real Estate Finance and Economics, 2021, 63, 662-677.	1.5	3
20	Do Discount Rates Predict Returns and Risk for Private Equity? Evidence from Commercial Real Estate. SSRN Electronic Journal, 0, , .	0.4	2
21	Benchmarking Local Commercial Real Estate Returns: Statistics Meets Economics. Real Estate Economics, 2020, 48, 1004-1029.	1.7	1
22	Interest Rates and Investment: Evidence from Commercial Real Estate. SSRN Electronic Journal, 0, , .	0.4	0