

Brent Ambrose

List of Publications by Year in descending order

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Version: 2024-02-01

109
papers

3,265
citations

186265
28
h-index

214800
47
g-index

110
all docs

110
docs citations

110
times ranked

1090
citing authors

#	ARTICLE	IF	CITATIONS
1	The Role of Asset Structure, Ownership Structure, and Takeover Defenses in Determining Acquisition Likelihood. <i>Journal of Financial and Quantitative Analysis</i> , 1992, 27, 575.	3.5	326
2	Does Regulatory Capital Arbitrage, Reputation, or Asymmetric Information Drive Securitization?. <i>Journal of Financial Services Research</i> , 2005, 28, 113-133.	1.5	170
3	Pricing Mortgage Default and Foreclosure Delay. <i>Journal of Money, Credit and Banking</i> , 1997, 29, 314.	1.6	122
4	Modeling the Conditional Probability of Foreclosure in the Context of Single-Family Mortgage Default Resolutions. <i>Real Estate Economics</i> , 1998, 26, 391-429.	1.7	106
5	House Prices and Fundamentals: 355 Years of Evidence. <i>Journal of Money, Credit and Banking</i> , 2013, 45, 477-491.	1.6	105
6	REIT Organizational Structure and Operating Characteristics. <i>Journal of Real Estate Research</i> , 2001, 21, 141-162.	0.7	102
7	Commercial Mortgage-Backed Securities: Prepayment and Default. <i>Journal of Real Estate Finance and Economics</i> , 2003, 26, 179-196.	1.5	97
8	The Fractal Structure of Real Estate Investment Trust Returns: The Search for Evidence of Market Segmentation and Nonlinear Dependency. <i>Real Estate Economics</i> , 1992, 20, 25-54.	1.7	93
9	Real Estate and Economies of Scale: The Case of REITs. <i>Real Estate Economics</i> , 2005, 33, 323-350.	1.7	88
10	The Effect of Conforming Loan Status on Mortgage Yield Spreads: A Loan Level Analysis. <i>Real Estate Economics</i> , 2004, 32, 541-569.	1.7	85
11	Credit Lines and Credit Utilization. <i>Journal of Money, Credit and Banking</i> , 2006, 38, 1-22.	1.6	83
12	REIT Economies of Scale: Fact or Fiction?. <i>Journal of Real Estate Finance and Economics</i> , 2000, 20, 211-224.	1.5	81
13	Cost-benefit analysis of single-family foreclosure alternatives. <i>Journal of Real Estate Finance and Economics</i> , 1996, 13, 105-120.	1.5	78
14	Does Borrower and Broker Race Affect the Cost of Mortgage Credit?. <i>Review of Financial Studies</i> , 2021, 34, 790-826.	6.8	78
15	Comovement After Joining an Index: Spillovers of Nonfundamental Effects. <i>Real Estate Economics</i> , 2007, 35, 57-90.	1.7	67
16	Have the GSE affordable housing goals increased the supply of mortgage credit?. <i>Regional Science and Urban Economics</i> , 2004, 34, 263-273.	2.6	62
17	Factors Influencing Capitalization Rates. <i>Journal of Real Estate Research</i> , 1993, 8, 221-237.	0.7	62
18	The Hazard Rates of First and Second Defaults. <i>Journal of Real Estate Finance and Economics</i> , 2000, 20, 275-293.	1.5	61

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19	Prepayment Risk in Adjustable Rate Mortgages Subject to Initial Year Discounts: Some New Evidence. <i>Real Estate Economics</i> , 2001, 29, 305-327.	1.7	61
20	The Role of Soft Information in a Dynamic Contract Setting: Evidence from the Home Equity Credit Market. <i>Journal of Money, Credit and Banking</i> , 2011, 43, 633-655.	1.6	60
21	Embedded Options in the Mortgage Contract. <i>Journal of Real Estate Finance and Economics</i> , 2000, 21, 95-111.	1.5	58
22	Thy Neighbor's Mortgage: Does Living in a Subprime Neighborhood Affect One's Probability of Default?. <i>Real Estate Economics</i> , 2012, 40, 1-22.	1.7	56
23	Credit Rationing, Income Exaggeration, and Adverse Selection in the Mortgage Market. <i>Journal of Finance</i> , 2016, 71, 2637-2686.	5.1	54
24	Forced Selling of Fallen Angels. <i>Journal of Fixed Income</i> , 2008, 18, 72-85.	0.5	53
25	The Repeat Rent Index. <i>Review of Economics and Statistics</i> , 2015, 97, 939-950.	4.3	53
26	An empirical analysis of home equity loan and line performance. <i>Journal of Financial Intermediation</i> , 2006, 15, 444-469.	2.5	52
27	A Note on Hybrid Mortgages. <i>Real Estate Economics</i> , 2005, 33, 765-782.	1.7	48
28	Optimal Put Exercise: An Empirical Examination of Conditions for Mortgage Foreclosure. <i>Journal of Real Estate Finance and Economics</i> , 2001, 23, 213-234.	1.5	46
29	Modeling the Korean Chonse Lease Contract. <i>Real Estate Economics</i> , 2003, 31, 53-74.	1.7	46
30	Local economic risk factors and the primary and secondary mortgage markets. <i>Regional Science and Urban Economics</i> , 2000, 30, 683-701.	2.6	38
31	A New Spin on the Jumbo/Conforming Loan Rate Differential. <i>Journal of Real Estate Finance and Economics</i> , 2001, 23, 309-335.	1.5	36
32	Credit Rationing in the U.S. Mortgage Market: Evidence from Variation in FHA Market Shares. <i>Journal of Urban Economics</i> , 2002, 51, 272-294.	4.4	36
33	Measuring Potential GSE Funding Advantages. <i>Journal of Real Estate Finance and Economics</i> , 2002, 25, 129-150.	1.5	34
34	Corporate real estate's impact on the takeover market. <i>Journal of Real Estate Finance and Economics</i> , 1990, 3, 307.	1.5	30
35	Fallen Angels and Price Pressure. <i>Journal of Fixed Income</i> , 2011, 21, 74-86.	0.5	28
36	Mortgage Brokers, Origination Fees, Price Transparency and Competition. <i>Real Estate Economics</i> , 2014, 42, 363-421.	1.7	28

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37	Servicers and Mortgage-Backed Securities Default: Theory and Evidence. <i>Real Estate Economics</i> , 2016, 44, 462-489.	1.7	27
38	Pricing Upward-Only Adjusting Leases. <i>Journal of Real Estate Finance and Economics</i> , 2002, 25, 33-49.	1.5	25
39	Legal Restrictions in Personal Loan Markets. <i>Journal of Real Estate Finance and Economics</i> , 2005, 30, 133-151.	1.5	21
40	GSE impact on rural mortgage markets. <i>Regional Science and Urban Economics</i> , 2005, 35, 417-443.	2.6	20
41	The Term Structure of Lease Rates with Endogenous Default Triggers and Tenant Capital Structure: Theory and Evidence. <i>Journal of Financial and Quantitative Analysis</i> , 2011, 46, 553-584.	3.5	20
42	Spillover effects of subprime mortgage originations: The effects of single-family mortgage credit expansion on the multifamily rental market. <i>Journal of Urban Economics</i> , 2014, 81, 114-135.	4.4	20
43	The Adjustable Balance Mortgage: Reducing the Value of the Put. <i>Real Estate Economics</i> , 2012, 40, 536-565.	1.7	19
44	Understanding the Risk of China's Local Government Debts and its Linkage with Property Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
45	Credit Risk and the Term Structure of Lease Rates: A Reduced Form Approach. <i>Journal of Real Estate Finance and Economics</i> , 2008, 37, 281-298.	1.5	18
46	Product Market Competition and Corporate Real Estate Investment under Demand Uncertainty. <i>Real Estate Economics</i> , 2017, 45, 521-590.	1.7	17
47	Size effects and economies of scale in European real estate companies. <i>Global Finance Journal</i> , 2019, 42, 100470.	5.1	17
48	Commercial Mortgage-backed Securities: Prepayment and Default. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	16
49	The Subprime Virus. <i>Real Estate Economics</i> , 2015, 43, 891-915.	1.7	16
50	Information Asymmetry, Regulations and Equilibrium Outcomes: Theory and Evidence from the Housing Rental Market. <i>Real Estate Economics</i> , 2021, 49, 74-110.	1.7	16
51	Stock Market Information and REIT Earnings Management. <i>Journal of Real Estate Research</i> , 2010, 32, 101-138.	0.7	16
52	Credit Availability and the Structure of the Homebuilding Industry. <i>Real Estate Economics</i> , 2008, 36, 659-692.	1.7	15
53	GSE Debt and the Decline in the Treasury Debt Market. <i>Journal of Money, Credit and Banking</i> , 2002, 34, 812-839.	1.6	14
54	Bank and Nonbank Lenders and the Commercial Mortgage Market. <i>Journal of Real Estate Finance and Economics</i> , 2003, 26, 81-94.	1.5	14

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55	Fallen Angels and Price Pressure. <i>Journal of Fixed Income</i> , 0, , 111201031918007.	0.5	14
56	Does an Industry Effect Exist for Leveraged Buyouts?. <i>Financial Management</i> , 1992, 21, 89.	2.7	13
57	Reassessing Taylor rules using improved housing rent data. <i>Journal of Macroeconomics</i> , 2018, 56, 243-257.	1.3	13
58	The Limits of Regulation: Appraisal Bias in the Mortgage Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
59	Lender Steering in Residential Mortgage Markets. <i>Real Estate Economics</i> , 2020, 48, 446-475.	1.7	12
60	Fallen Angels and Price Pressure. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	11
61	The Impact of Tenant Diversification on Spreads and Default Rates for Mortgages on Retail Properties. <i>Journal of Real Estate Finance and Economics</i> , 2018, 56, 1-32.	1.5	11
62	Pricing effects in Fannie Mae agency bonds. <i>Journal of Real Estate Finance and Economics</i> , 1995, 11, 235-249.	1.5	10
63	An Empirical Analysis of Home Equity Loan and Line Performance. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	9
64	Can regulation de-bias appraisers?. <i>Journal of Financial Intermediation</i> , 2020, 44, 100827.	2.5	8
65	Credit Restrictions and the Market for Commercial Real Estate Loans. <i>Real Estate Economics</i> , 1996, 24, 1-22.	1.7	7
66	Reputation and Exaggeration: Adverse Selection and Moral Hazard in the Mortgage Market. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	7
67	Capital Structure and the Substitutability versus Complementarity Nature of Leases and Debt*. <i>Review of Finance</i> , 2019, 23, 659-695.	6.3	7
68	Risks and Incentives in Underserved Mortgage Markets. , 1998, 7, 274-285.		6
69	Forced Development and Urban Land Prices. <i>Journal of Real Estate Finance and Economics</i> , 2005, 30, 245-265.	1.5	6
70	Asymmetric Information and the Automobile Loan Market. , 2007, , 93-116.		6
71	Spatial variation of nonmetropolitan industrial location. <i>Journal of Real Estate Finance and Economics</i> , 1993, 7, 17-27.	1.5	5
72	Does it Pay to Read Your Junk Mail? Evidence of the Effect of Advertising on Home Equity Credit Choices. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	5

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73	REIT Capital Budgeting and Equity Marginalâ€¢. Real Estate Economics, 2009, 37, 483-514.	1.7	5
74	The Role of Soft Information in a Dynamic Contract Setting: Evidence from the Home Equity Credit Market. SSRN Electronic Journal, 2010, , .	0.4	5
75	The Repeat Rent Index. SSRN Electronic Journal, 2013, , .	0.4	5
76	Joint liability lending and credit risk: Evidence from the home equity market. , 2016, 32, 47-66.		5
77	Past Experiences and Investment Decisions: Evidence from Real Estate Markets. Journal of Real Estate Finance and Economics, 2023, 66, 300-326.	1.5	5
78	Pandemic Risk Factors and the Role of Government Intervention: Evidence from COVID-19 and CMBS Mortgage Performance. SSRN Electronic Journal, 0, , .	0.4	5
79	Homeownership and taxes: How the TCJA altered the tax code's treatment of housing. Real Estate Economics, 2022, 50, 1167-1200.	1.7	5
80	Mortgage Brokers, Origination Fees, Price Transparency and Competition. SSRN Electronic Journal, 2012, , .	0.4	4
81	The Financial Crisis and Temporary Liquidity Guarantee Program: <i>Their Impact on Fixed-Income Markets</i>. Journal of Fixed Income, 2013, 23, 5-26.	0.5	4
82	Real Estate Risk and Hedge Fund Returns. Journal of Real Estate Finance and Economics, 2016, 52, 197-225.	1.5	4
83	Communications Between Borrowers and Servicers: Evidence from the COVID-19 Mortgage Forbearance Program. SSRN Electronic Journal, 0, , .	0.4	4
84	The Term Structure of Lease Rates with Endogenous Default Triggers and Tenant Capital Structure: Theory and Evidence. SSRN Electronic Journal, 0, , .	0.4	3
85	Economic Fundamentals, Capital Expenditures and Asset Dispositions. Journal of Real Estate Finance and Economics, 2019, , 1.	1.5	3
86	Rural Industrial Location: The Impact of Firm Size. Journal of Real Estate Research, 1993, 8, 387-399.	0.7	3
87	Minimum wage increases and eviction risk. Journal of Urban Economics, 2022, 129, 103421.	4.4	3
88	A Note on Hybrid Mortgages. SSRN Electronic Journal, 2004, , .	0.4	2
89	Stock Market Information and Reit Earnings Management. SSRN Electronic Journal, 2009, , .	0.4	2
90	Inflation Rates are Very Different When Housing Rents are Accurately Measured. SSRN Electronic Journal, 2016, , .	0.4	2

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91	Preferential Treatment in Financial Contracts: Does Broker Race Affect Mortgage Prices?. SSRN Electronic Journal, 2018, , .	0.4	2
92	Risk and Performance of Mutual Fundsâ€™ Securitized Mortgage Investments. Journal of Real Estate Finance and Economics, 2019, 59, 515-548.	1.5	2
93	Secured Debt and Corporate Performance:Evidence from REITs. SSRN Electronic Journal, 0, , .	0.4	2
94	Household Credit Usage. , 2007, , .		2
95	Eviction Risk of Rental Housing: Does it Matter How Your Landlord Finances the Property?. SSRN Electronic Journal, 0, , .	0.4	2
96	The effect of advertising on home equity credit choices. , 2018, , .		2
97	High LTV Loans and Credit Risk. SSRN Electronic Journal, 2003, , .	0.4	1
98	Spillover Effects of Subprime Mortgage Originations: The Effects of Single-Family Mortgage Credit Expansion on the Multifamily Rental Market. SSRN Electronic Journal, 2014, , .	0.4	1
99	Pricing Government Credit: A New Method for Determining Government Credit Risk Exposure. SSRN Electronic Journal, 2018, , .	0.4	1
100	Information Asymmetry, Regulations, and Equilibrium Outcomes: Theory and Evidence from the Housing Rental Market. SSRN Electronic Journal, 0, , .	0.4	1
101	Yield Bogeys. Financial Analysts Journal, 1996, 52, 63-68.	3.0	1
102	Joint Liability Lending and Credit Risk: Evidence from the Home Equity Market. SSRN Electronic Journal, 0, , .	0.4	0
103	Product Market Competition and Investment Under Demand Uncertainty. SSRN Electronic Journal, 2014, , .	0.4	0
104	Asset Securitization and Mortgage Steering. SSRN Electronic Journal, 2015, , .	0.4	0
105	Risk Retention Rules and the Issuance of Commercial Mortgage Backed Securities. Journal of Real Estate Finance and Economics, 0, , 1.	1.5	0
106	Household Finance and the Financial Decision-Making Process. , 2007, , 3-9.		0
107	The Financial Crisis and Temporary Liquidity Guarantee Program: <i>Their Impact on Fixed-Income Markets</i>. Journal of Fixed Income, 0, , 130918072545000.	0.5	0
108	The Impact of Tenant Diversification on Spreads and Default Rates for Mortgages on Retail Properties. , 2015, , .		0

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109	Discretion or Delay? The U.S. Monetary Policy in the 2000s.. SSRN Electronic Journal, 0, , .	0.4	0