

Brent Ambrose

List of Publications by Year in descending order

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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	Past Experiences and Investment Decisions: Evidence from Real Estate Markets. <i>Journal of Real Estate Finance and Economics</i> , 2023, 66, 300-326.	1.5	5
2	Minimum wage increases and eviction risk. <i>Journal of Urban Economics</i> , 2022, 129, 103421.	4.4	3
3	Homeownership and taxes: How the TCJA altered the tax code's treatment of housing. <i>Real Estate Economics</i> , 2022, 50, 1167-1200.	1.7	5
4	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
5	Does Borrower and Broker Race Affect the Cost of Mortgage Credit?. <i>Review of Financial Studies</i> , 2021, 34, 790-826.	6.8	78
6	Lender Steering in Residential Mortgage Markets. <i>Real Estate Economics</i> , 2020, 48, 446-475.	1.7	12
7	Can regulation de-bias appraisers?. <i>Journal of Financial Intermediation</i> , 2020, 44, 100827.	2.5	8
8	Size effects and economies of scale in European real estate companies. <i>Global Finance Journal</i> , 2019, 42, 100470.	5.1	17
9	Economic Fundamentals, Capital Expenditures and Asset Dispositions. <i>Journal of Real Estate Finance and Economics</i> , 2019, , 1.	1.5	3
10	Risk and Performance of Mutual Fundsâ€™ Securitized Mortgage Investments. <i>Journal of Real Estate Finance and Economics</i> , 2019, 59, 515-548.	1.5	2
11	Capital Structure and the Substitutability versus Complementarity Nature of Leases and Debt*. <i>Review of Finance</i> , 2019, 23, 659-695.	6.3	7
12	Reassessing Taylor rules using improved housing rent data. <i>Journal of Macroeconomics</i> , 2018, 56, 243-257.	1.3	13
13	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
14	Pricing Government Credit: A New Method for Determining Government Credit Risk Exposure. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
15	Preferential Treatment in Financial Contracts: Does Broker Race Affect Mortgage Prices?. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
16	The effect of advertising on home equity credit choices. , 2018, , .		2
17	Product Market Competition and Corporate Real Estate Investment under Demand Uncertainty. <i>Real Estate Economics</i> , 2017, 45, 521-590.	1.7	17
18	Inflation Rates are Very Different When Housing Rents are Accurately Measured. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	2

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19	Credit Rationing, Income Exaggeration, and Adverse Selection in the Mortgage Market. <i>Journal of Finance</i> , 2016, 71, 2637-2686.	5.1	54
20	Real Estate Risk and Hedge Fund Returns. <i>Journal of Real Estate Finance and Economics</i> , 2016, 52, 197-225.	1.5	4
21	Joint liability lending and credit risk: Evidence from the home equity market. , 2016, 32, 47-66.		5
22	Servicers and Mortgageâ€œBacked Securities Default: Theory and Evidence. <i>Real Estate Economics</i> , 2016, 44, 462-489.	1.7	27
23	The Subprime Virus. <i>Real Estate Economics</i> , 2015, 43, 891-915.	1.7	16
24	Asset Securitization and Mortgage Steering. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	0
25	The Repeat Rent Index. <i>Review of Economics and Statistics</i> , 2015, 97, 939-950.	4.3	53
26	The Impact of Tenant Diversification on Spreads and Default Rates for Mortgages on Retail Properties. , 2015, , .		0
27	Reputation and Exaggeration: Adverse Selection and Moral Hazard in the Mortgage Market. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	7
28	Spillover Effects of Subprime Mortgage Originations: The Effects of Single-Family Mortgage Credit Expansion on the Multifamily Rental Market. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	1
29	Product Market Competition and Investment Under Demand Uncertainty. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	0
30	Mortgage Brokers, Origination Fees, Price Transparency and Competition. <i>Real Estate Economics</i> , 2014, 42, 363-421.	1.7	28
31	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
32	House Prices and Fundamentals: 355 Years of Evidence. <i>Journal of Money, Credit and Banking</i> , 2013, 45, 477-491.	1.6	105
33	The Financial Crisis and Temporary Liquidity Guarantee Program: <i>Their Impact on Fixed-Income Markets</i>. <i>Journal of Fixed Income</i> , 2013, 23, 5-26.	0.5	4
34	The Repeat Rent Index. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	5
35	Mortgage Brokers, Origination Fees, Price Transparency and Competition. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	4
36	Thy Neighborâ€™s Mortgage: Does Living in a Subprime Neighborhood Affect Oneâ€™s Probability of Default?. <i>Real Estate Economics</i> , 2012, 40, 1-22.	1.7	56

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37	The Adjustable Balance Mortgage: Reducing the Value of the Put. Real Estate Economics, 2012, 40, 536-565.	1.7	19
38	Fallen Angels and Price Pressure. SSRN Electronic Journal, 2011, , .	0.4	11
39	The Term Structure of Lease Rates with Endogenous Default Triggers and Tenant Capital Structure: Theory and Evidence. Journal of Financial and Quantitative Analysis, 2011, 46, 553-584.	3.5	20
40	The Role of Soft Information in a Dynamic Contract Setting: Evidence from the Home Equity Credit Market. Journal of Money, Credit and Banking, 2011, 43, 633-655.	1.6	60
41	Fallen Angels and Price Pressure. Journal of Fixed Income, 2011, 21, 74-86.	0.5	28
42	The Role of Soft Information in a Dynamic Contract Setting: Evidence from the Home Equity Credit Market. SSRN Electronic Journal, 2010, , .	0.4	5
43	Stock Market Information and REIT Earnings Management. Journal of Real Estate Research, 2010, 32, 101-138.	0.7	16
44	Stock Market Information and Reit Earnings Management. SSRN Electronic Journal, 2009, , .	0.4	2
45	REIT Capital Budgeting and Equity Marginalâ€¸<i>q</i>. Real Estate Economics, 2009, 37, 483-514.	1.7	5
46	Credit Risk and the Term Structure of Lease Rates: A Reduced Form Approach. Journal of Real Estate Finance and Economics, 2008, 37, 281-298.	1.5	18
47	Credit Availability and the Structure of the Homebuilding Industry. Real Estate Economics, 2008, 36, 659-692.	1.7	15
48	Forced Selling of Fallen Angels. Journal of Fixed Income, 2008, 18, 72-85.	0.5	53
49	Does it Pay to Read Your Junk Mail? Evidence of the Effect of Advertising on Home Equity Credit Choices. SSRN Electronic Journal, 2008, , .	0.4	5
50	Comovement After Joining an Index: Spillovers of Nonfundamental Effects. Real Estate Economics, 2007, 35, 57-90.	1.7	67
51	Asymmetric Information and the Automobile Loan Market. , 2007, , 93-116.		6
52	Household Finance and the Financial Decision-Making Process. , 2007, , 3-9.		0
53	Household Credit Usage. , 2007, , .		2
54	Credit Lines and Credit Utilization. Journal of Money, Credit and Banking, 2006, 38, 1-22.	1.6	83

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55	An empirical analysis of home equity loan and line performance. Journal of Financial Intermediation, 2006, 15, 444-469.	2.5	52
56	Real Estate and Economies of Scale: The Case of REITs. Real Estate Economics, 2005, 33, 323-350.	1.7	88
57	A Note on Hybrid Mortgages. Real Estate Economics, 2005, 33, 765-782.	1.7	48
58	GSE impact on rural mortgage markets. Regional Science and Urban Economics, 2005, 35, 417-443.	2.6	20
59	Does Regulatory Capital Arbitrage, Reputation, or Asymmetric Information Drive Securitization?. Journal of Financial Services Research, 2005, 28, 113-133.	1.5	170
60	Legal Restrictions in Personal Loan Markets. Journal of Real Estate Finance and Economics, 2005, 30, 133-151.	1.5	21
61	Forced Development and Urban Land Prices. Journal of Real Estate Finance and Economics, 2005, 30, 245-265.	1.5	6
62	An Empirical Analysis of Home Equity Loan and Line Performance. SSRN Electronic Journal, 2004, , .	0.4	9
63	A Note on Hybrid Mortgages. SSRN Electronic Journal, 2004, , .	0.4	2
64	The Effect of Conforming Loan Status on Mortgage Yield Spreads: A Loan Level Analysis. Real Estate Economics, 2004, 32, 541-569.	1.7	85
65	Have the GSE affordable housing goals increased the supply of mortgage credit?. Regional Science and Urban Economics, 2004, 34, 263-273.	2.6	62
66	Commercial Mortgage-Backed Securities: Prepayment and Default. Journal of Real Estate Finance and Economics, 2003, 26, 179-196.	1.5	97
67	Bank and Nonbank Lenders and the Commercial Mortgage Market. Journal of Real Estate Finance and Economics, 2003, 26, 81-94.	1.5	14
68	Modeling the Korean Chonse Lease Contract. Real Estate Economics, 2003, 31, 53-74.	1.7	46
69	High LTV Loans and Credit Risk. SSRN Electronic Journal, 2003, , .	0.4	1
70	Credit Rationing in the U.S. Mortgage Market: Evidence from Variation in FHA Market Shares. Journal of Urban Economics, 2002, 51, 272-294.	4.4	36
71	GSE Debt and the Decline in the Treasury Debt Market. Journal of Money, Credit and Banking, 2002, 34, 812-839.	1.6	14
72	Commercial Mortgage-backed Securities: Prepayment and Default. SSRN Electronic Journal, 2002, , .	0.4	16

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73	Pricing Upward-Only Adjusting Leases. <i>Journal of Real Estate Finance and Economics</i> , 2002, 25, 33-49.	1.5	25
74	Measuring Potential GSE Funding Advantages. <i>Journal of Real Estate Finance and Economics</i> , 2002, 25, 129-150.	1.5	34
75	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
76	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
77	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
78	REIT Organizational Structure and Operating Characteristics. <i>Journal of Real Estate Research</i> , 2001, 21, 141-162.	0.7	102
79	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
80	Embedded Options in the Mortgage Contract. <i>Journal of Real Estate Finance and Economics</i> , 2000, 21, 95-111.	1.5	58
81	The Hazard Rates of First and Second Defaults. <i>Journal of Real Estate Finance and Economics</i> , 2000, 20, 275-293.	1.5	61
82	REIT Economies of Scale: Fact or Fiction?. <i>Journal of Real Estate Finance and Economics</i> , 2000, 20, 211-224.	1.5	81
83	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
84	Risks and Incentives in Underserved Mortgage Markets. , 1998, 7, 274-285.		6
85	Pricing Mortgage Default and Foreclosure Delay. <i>Journal of Money, Credit and Banking</i> , 1997, 29, 314.	1.6	122
86	Cost-benefit analysis of single-family foreclosure alternatives. <i>Journal of Real Estate Finance and Economics</i> , 1996, 13, 105-120.	1.5	78
87	Credit Restrictions and the Market for Commercial Real Estate Loans. <i>Real Estate Economics</i> , 1996, 24, 1-22.	1.7	7
88	Yield Bogeys. <i>Financial Analysts Journal</i> , 1996, 52, 63-68.	3.0	1
89	Pricing effects in Fannie Mae agency bonds. <i>Journal of Real Estate Finance and Economics</i> , 1995, 11, 235-249.	1.5	10
90	Spatial variation of nonmetropolitan industrial location. <i>Journal of Real Estate Finance and Economics</i> , 1993, 7, 17-27.	1.5	5

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91	Factors Influencing Capitalization Rates. <i>Journal of Real Estate Research</i> , 1993, 8, 221-237.	0.7	62
92	Rural Industrial Location: The Impact of Firm Size. <i>Journal of Real Estate Research</i> , 1993, 8, 387-399.	0.7	3
93	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
94	Does an Industry Effect Exist for Leveraged Buyouts?. <i>Financial Management</i> , 1992, 21, 89.	2.7	13
95	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
96	Corporate real estate's impact on the takeover market. <i>Journal of Real Estate Finance and Economics</i> , 1990, 3, 307.	1.5	30
97	The Term Structure of Lease Rates with Endogenous Default Triggers and Tenant Capital Structure: Theory and Evidence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
98	Joint Liability Lending and Credit Risk: Evidence from the Home Equity Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
99	Understanding the Risk of China's Local Government Debts and its Linkage with Property Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
100	Risk Retention Rules and the Issuance of Commercial Mortgage Backed Securities. <i>Journal of Real Estate Finance and Economics</i> , 0, , 1.	1.5	0
101	Secured Debt and Corporate Performance:Evidence from REITs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
102	The Limits of Regulation: Appraisal Bias in the Mortgage Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
103	Information Asymmetry, Regulations, and Equilibrium Outcomes: Theory and Evidence from the Housing Rental Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
104	Pandemic Risk Factors and the Role of Government Intervention: Evidence from COVID-19 and CMBS Mortgage Performance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
105	Communications Between Borrowers and Servicers: Evidence from the COVID-19 Mortgage Forbearance Program. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
106	Fallen Angels and Price Pressure. <i>Journal of Fixed Income</i> , 0, , 111201031918007.	0.5	14
107	The Financial Crisis and Temporary Liquidity Guarantee Program: Their Impact on Fixed-Income Markets. <i>Journal of Fixed Income</i> , 0, , 130918072545000.	0.5	0
108	Discretion or Delay? The U.S. Monetary Policy in the 2000s.. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
109	Eviction Risk of Rental Housing: Does it Matter How Your Landlord Finances the Property?. SSRN Electronic Journal, 0, , .	0.4	2