Shaun A Bond

List of Publications by Year
in descending order

36 papers	707 citations	687220 13 h-index	610775 24 g-index
37 all docs	37 docs citations	37 times ranked	325 citing authors

#	Article	IF	Citations
1	The role of parents on the home ownership experience of their children: Evidence from the health and retirement study. Real Estate Economics, 2021, 49, 433-458.	1.0	4
2	The Impact of Dividend Reinvestment Plans on Firm Payout Choicesâ€"Evidence from Real Estate Investment Trusts. Real Estate Economics, 2019, 47, 178-213.	1.0	7
3	Commercial Real Estate Market Property Level Capital Expenditures: An Options Analysis. Journal of Real Estate Finance and Economics, 2019, 59, 372-390.	0.8	6
4	The Cross Section of Expected Real Estate Returns: Insights from Investment-Based Asset Pricing. Journal of Real Estate Finance and Economics, 2017, 54, 403-428.	0.8	28
5	Incentivizing Green Single-Family Construction: Identifying Effective Government Policies and Their Features. Journal of Real Estate Finance and Economics, 2016, 52, 383-407.	0.8	15
6	Certification Matters: Is Green Talk Cheap Talk?. Journal of Real Estate Finance and Economics, 2016, 52, 117-140.	0.8	59
7	The Impact of Leveraged and Inverse ETFs on Underlying Real Estate Returns. Real Estate Economics, 2015, 43, 37-66.	1.0	15
8	The impact of enterprise zone tax incentives on local property markets in England: who actually benefits?. Journal of Property Research, 2013, 30, 67-85.	1.7	7
9	Liquidity dynamics across public and private markets. Journal of International Money and Finance, 2012, 31, 1890-1910.	1.3	14
10	Commercial Real Estate Returns: An Anatomy of Smoothing in Asset and Index Returns. Real Estate Economics, 2012, 40, 637-661.	1.0	19
11	The Information Content of Real Estate Derivative Prices. Journal of Portfolio Management, 2011, 37, 170-181.	0.3	11
12	The Information Content of Real Estate Derivative Prices. Journal of Portfolio Management, 2011, 35, 170-181.	0.3	2
13	Alpha and Persistence in Real Estate Fund Performance. Journal of Real Estate Finance and Economics, 2010, 41, 53-79.	0.8	41
14	Alpha and Persistence in Real Estate Fund Performance. SSRN Electronic Journal, 2009, , .	0.4	6
15	Lease Maturity and Initial Rent: Is There a Term Structure for UK Commercial Property Leases?. Journal of Real Estate Finance and Economics, 2008, 36, 451-469.	0.8	21
16	Maastrichtâ€"Cambridgeâ€"MIT Symposium 2006. Journal of Real Estate Finance and Economics, 2008, 36, 365-366.	0.8	0
17	Will Private Equity and Hedge Funds Replace Real Estate in Mixed-Asset Portfolios?. Journal of Portfolio Management, 2007, 33, 74-84.	0.3	27
18	Smoothing, Nonsynchronous Appraisal and Cross-Sectional Aggregation in Real Estate Price Indices. Real Estate Economics, 2007, 35, 349-382.	1.0	34

#	Article	IF	Citations
19	Marketing Period Risk in a Portfolio Context: Theory and Empirical Estimates from the UK Commercial Real Estate Market. Journal of Real Estate Finance and Economics, 2007, 34, 447-461.	0.8	62
20	An econometric model of downside risk. , 2007, , 301-331.		1
21	Asymmetry, Loss Aversion, and Forecasting*. The Journal of Business, 2006, 79, 1809-1830.	2.1	8
22	The Performance and Diversification Benefits of European Public Real Estate Securities. SSRN Electronic Journal, 2006, , .	0.4	8
23	Optimal allocation to real estate incorporating illiquidity risk. Journal of Asset Management, 2006, 7, 2-16.	0.7	4
24	A Web Of Shocks: Crises Across Asian Real Estate Markets. Journal of Real Estate Finance and Economics, 2006, 32, 253-274.	0.8	50
25	Asymmetry and downside risk in foreign exchange markets. European Journal of Finance, 2006, 12, 313-332.	1.7	6
26	The Conditional Distribution of Real Estate Returns: Are Higher Moments Time Varying?. Journal of Real Estate Finance and Economics, 2003, 26, 319-339.	0.8	41
27	A Measure of Fundamental Volatility in the Commercial Property Market. Real Estate Economics, 2003, 31, 577-600.	1.0	31
28	International Real Estate Returns: A Multifactor, Multicountry Approach. Real Estate Economics, 2003, 31, 481-500.	1.0	131
29	Statistical properties of the sample semi-variance. Applied Mathematical Finance, 2002, 9, 219-239.	0.8	24
30	Asymmetry and Downside Risk in Foreign Exchange Markets. SSRN Electronic Journal, 2000, , .	0.4	6
31	Secured Debt and Corporate Performance:Evidence from REITs. SSRN Electronic Journal, 0, , .	0.4	2
32	The Optimal Portfolio Weight for Real Estate with Liquidity Risk and Uncertainty Aversion. SSRN Electronic Journal, 0, , .	0.4	4
33	Smoothing, Nonsynchronous Appraisal and Cross-Sectional Aggregation in Real Estate Price Indices. SSRN Electronic Journal, 0, , .	0.4	5
34	A Web of Shocks: Crises Across Asian Real Estate. SSRN Electronic Journal, 0, , .	0.4	0
35	Evaluating Unsmoothing Procedures for Appraisal Data. SSRN Electronic Journal, 0, , .	0.4	1
36	Systematic Mispricing: Evidence from Real Estate Markets. Journal of Real Estate Finance and Economics, 0, , 1.	0.8	0