

Marc K Francke

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5860191/publications.pdf>

Version: 2024-02-01

30
papers

499
citations

933447

10
h-index

940533

16
g-index

31
all docs

31
docs citations

31
times ranked

200
citing authors

#	ARTICLE	IF	CITATIONS
1	Repeat Sales Index for Thin Markets. <i>Journal of Real Estate Finance and Economics</i> , 2010, 41, 24-52.	1.5	76
2	Housing markets in a pandemic: Evidence from historical outbreaks. <i>Journal of Urban Economics</i> , 2021, 123, 103333.	4.4	69
3	Price and transaction volume in the Dutch housing market. <i>Regional Science and Urban Economics</i> , 2013, 43, 220-241.	2.6	52
4	Land, Structure and Depreciation. <i>Real Estate Economics</i> , 2017, 45, 415-451.	1.7	48
5	The Hierarchical Trend Model for Property Valuation and Local Price Indices. <i>Journal of Real Estate Finance and Economics</i> , 2004, 28, 179-208.	1.5	46
6	Internet Search Behavior, Liquidity and Prices in the Housing Market. <i>Real Estate Economics</i> , 2018, 46, 368-403.	1.7	30
7	The Hierarchical Repeat Sales Model for Granular Commercial Real Estate and Residential Price Indices. <i>Journal of Real Estate Finance and Economics</i> , 2017, 55, 511-532.	1.5	29
8	Using Revisions as a Measure of Price Index Quality in Repeat-Sales Models. <i>Journal of Real Estate Finance and Economics</i> , 2020, 60, 514-553.	1.5	22
9	Housing Markets in a Pandemic: Evidence from Historical Outbreaks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	16
10	Marginal likelihood and unit roots. <i>Journal of Econometrics</i> , 2007, 137, 708-728.	6.5	15
11	Precision in a Seller's Market: Round Asking Prices Lead to Higher Counteroffers and Selling Prices. <i>Management Science</i> , 2021, 67, 1048-1055.	4.1	14
12	What Causes the Positive Price-Turnover Correlation in European Housing Markets?. <i>Journal of Real Estate Finance and Economics</i> , 2018, 57, 618-646.	1.5	11
13	Risk-Neutral Valuation of Real Estate Derivatives. <i>Journal of Derivatives</i> , 2015, 23, 89-110.	0.3	10
14	The Effect of Credit Conditions on the Dutch Housing Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
15	Modeling unobserved heterogeneity in hedonic price models. <i>Real Estate Economics</i> , 2020, , .	1.7	8
16	The historical development of the Swiss rental market – A new price index. , 2013, 22, 135-145.		7
17	Revisions in Granular Repeat Sales Indices. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	4
18	A Machine Learning Approach to Price Indices: Applications in Commercial Real Estate. <i>Journal of Real Estate Finance and Economics</i> , 0, , 1.	1.5	3

#	ARTICLE	IF	CITATIONS
19	Forecasting US Commercial Property Price Indexes Using Dynamic Factor Models. Journal of Real Estate Research, 2022, 44, 29-55.	0.7	3
20	Commonalities in Private Commercial Real Estate Market Liquidity and Price Index Returns. Journal of Real Estate Finance and Economics, 0, , 1.	1.5	2
21	Daily Appraisal of Commercial Real Estate A New Mixed Frequency Approach. SSRN Electronic Journal, 0, , .	0.4	2
22	Daily appraisal of commercial real estate a new mixed frequency approach. Real Estate Economics, 2022, 50, 1257-1281.	1.7	2
23	Forecasting US Commercial Property Price Indexes Using Dynamic Factor Models. SSRN Electronic Journal, 2018, , .	0.4	1
24	Comparing Markets Rents from a User Cost and Reaction Model. SSRN Electronic Journal, 0, , .	0.4	1
25	Comparative Analysis of Dutch House Price Indices. SSRN Electronic Journal, 0, , .	0.4	1
26	When Birth or Death Hits Home: Demography and the Housing Market in Paris and Amsterdam, 1400-present. SSRN Electronic Journal, 0, , .	0.4	1
27	Agglomeration Economies and Capitalization Rates: Evidence from the Dutch Real Estate Office Market. Journal of Real Estate Finance and Economics, 0, , 1.	1.5	1
28	Risk-Neutral Valuation of Real Estate Derivatives. SSRN Electronic Journal, 0, , .	0.4	0
29	Internet Search Behavior, Liquidity and Prices in the Housing Market. SSRN Electronic Journal, 2015, , .	0.4	0
30	What Causes the Positive Price-Turnover Correlation in European Housing Markets. SSRN Electronic Journal, 2016, , .	0.4	0