Marc K Francke

List of Publications by Year
in descending order

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

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30	499	933447 10	940533 16
papers	citations	h-index	g-index

31	31	31	200
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Daily appraisal of commercial real estate a new mixed frequency approach. Real Estate Economics, 2022, 50, 1257-1281.	1.7	2
2	Forecasting US Commercial Property Price Indexes Using Dynamic Factor Models. Journal of Real Estate Research, 2022, 44, 29-55.	0.7	3
3	Precision in a Sellerâ€™s Market: Round Asking Prices Lead to Higher Counteroffers and Selling Prices. Management Science, 2021, 67, 1048-1055.	4.1	14
4	Housing markets in a pandemic: Evidence from historical outbreaks. Journal of Urban Economics, 2021, 123, 103333.	4.4	69
5	Using Revisions as a Measure of Price Index Quality in Repeat-Sales Models. Journal of Real Estate Finance and Economics, 2020, 60, 514-553.	1.5	22
6	Modeling unobserved heterogeneity in hedonic price models. Real Estate Economics, 2020, , .	1.7	8
7	Internet Search Behavior, Liquidity and Prices in the Housing Market. Real Estate Economics, 2018, 46, 368-403.	1.7	30
8	What Causes the Positive Price-Turnover Correlation in European Housing Markets?. Journal of Real Estate Finance and Economics, 2018, 57, 618-646.	1.5	11
9	Forecasting US Commercial Property Price Indexes Using Dynamic Factor Models. SSRN Electronic Journal, 2018, , .	0.4	1
10	Land, Structure and Depreciation. Real Estate Economics, 2017, 45, 415-451.	1.7	48
11	The Hierarchical Repeat Sales Model for Granular Commercial Real Estate and Residential Price Indices. Journal of Real Estate Finance and Economics, 2017, 55, 511-532.	1.5	29
12	Revisions in Granular Repeat Sales Indices. SSRN Electronic Journal, 2017, , .	0.4	4
13	What Causes the Positive Price-Turnover Correlation in European Housing Markets. SSRN Electronic Journal, 2016, , .	0.4	0
14	Internet Search Behavior, Liquidity and Prices in the Housing Market. SSRN Electronic Journal, 2015, , .	0.4	0
15	Risk-Neutral Valuation of Real Estate Derivatives. Journal of Derivatives, 2015, 23, 89-110.	0.3	10
16	Price and transaction volume in the Dutch housing market. Regional Science and Urban Economics, 2013, 43, 220-241.	2.6	52
17	The historical development of the Swiss rental market â€“ A new price index. , 2013, 22, 135-145.		7
18	Repeat Sales Index for Thin Markets. Journal of Real Estate Finance and Economics, 2010, 41, 24-52.	1.5	76

#	Article	IF	Citations
19	Marginal likelihood and unit roots. Journal of Econometrics, 2007, 137, 708-728.	6.5	15
20	The Hierarchical Trend Model for Property Valuation and Local Price Indices. Journal of Real Estate Finance and Economics, 2004, 28, 179-208.	1.5	46
21	Risk-Neutral Valuation of Real Estate Derivatives. SSRN Electronic Journal, 0, , .	0.4	0
22	Commonalities in Private Commercial Real Estate Market Liquidity and Price Index Returns. Journal of Real Estate Finance and Economics, 0, , 1.	1.5	2
23	Daily Appraisal of Commercial Real Estate A New Mixed Frequency Approach. SSRN Electronic Journal, 0, , .	0.4	2
24	Comparing Markets Rents from a User Cost and Reaction Model. SSRN Electronic Journal, 0, , .	0.4	1
25	The Effect of Credit Conditions on the Dutch Housing Market. SSRN Electronic Journal, 0, , .	0.4	9
26	Housing Markets in a Pandemic: Evidence from Historical Outbreaks. SSRN Electronic Journal, 0, , .	0.4	16
27	Comparative Analysis of Dutch House Price Indices. SSRN Electronic Journal, 0, , .	0.4	1
28	When Birth or Death Hits Home: Demography and the Housing Market in Paris and Amsterdam, 1400-present. SSRN Electronic Journal, 0, , .	0.4	1
29	A Machine Learning Approach to Price Indices: Applications in Commercial Real Estate. Journal of Real Estate Finance and Economics, 0, , 1.	1.5	3
30	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