

# James D Shilling

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6958651/publications.pdf>

Version: 2024-02-01

16  
papers

166  
citations

1307594

7  
h-index

1199594

12  
g-index

16  
all docs

16  
docs citations

16  
times ranked

97  
citing authors

#	ARTICLE	IF	CITATIONS
1	On the Portfolio Properties of Real Estate in Good Times and Bad Times. <i>Real Estate Economics</i> , 2010, 38, 529-565.	1.7	39
2	Valuing Retail Shopping Center Lease Contracts. <i>Real Estate Economics</i> , 2007, 35, 623-649.	1.7	20
3	Seemingly Irrational but Predictable Price Formation in Seoul's Housing Market. <i>Journal of Real Estate Finance and Economics</i> , 2012, 44, 526-542.	1.5	18
4	REIT Stock Market Volatility and Expected Returns. <i>Real Estate Economics</i> , 2016, 44, 968-995.	1.7	18
5	What Determines Stock Price Synchronicity in REITs?. <i>Journal of Real Estate Finance and Economics</i> , 2011, 43, 73-98.	1.5	15
6	REIT Stock Price Volatility and the Effects of Leverage. <i>Real Estate Economics</i> , 2017, 45, 452-477.	1.7	15
7	Large Banks and Efficient Banks: how Do they Influence Credit Supply and Default Risk?. <i>Journal of Financial Services Research</i> , 2020, 57, 1-28.	1.5	9
8	Are Commercial Mortgage Defaults Affected by Tax Considerations?. <i>Journal of Real Estate Finance and Economics</i> , 2013, 46, 1-23.	1.5	7
9	Spatial Correlation in Expected Returns in Commercial Real Estate Markets and the Role of Core Markets. <i>Journal of Real Estate Finance and Economics</i> , 2017, 54, 297-337.	1.5	7
10	Commercial Real Estate Market Property Level Capital Expenditures: An Options Analysis. <i>Journal of Real Estate Finance and Economics</i> , 2019, 59, 372-390.	1.5	6
11	How Big of a Lemons Market is the Secondary Market for Private Equity Real Estate Limited Partnerships?. <i>Journal of Real Estate Finance and Economics</i> , 2019, 59, 391-418.	1.5	4
12	Loss Recoveries, Realized Excess Returns, and Credit Rationing in the Commercial Mortgage Market. <i>Journal of Real Estate Finance and Economics</i> , 2007, 34, 425-445.	1.5	3
13	Introduction to Special Issue of JREFE on REITs. <i>Journal of Real Estate Finance and Economics</i> , 2011, 43, 1-4.	1.5	2
14	Who Says there is a High Consensus Among Analysts when Market Uncertainty is High? Some New Evidence from the Commercial Real Estate Market. <i>Journal of Real Estate Finance and Economics</i> , 2013, 47, 688-718.	1.5	2
15	Are Commercial Mortgage Defaults Affected by Tax Considerations?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
16	Announcement Effects: Taxation of Housing Capital Gains in Seoul. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 319-341.	1.5	0