

James D Shilling

List of Publications by Year in descending order

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

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