

Richard Stanton

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7766206/publications.pdf>

Version: 2024-02-01

10
papers

816
citations

1163117

8
h-index

1372567

10
g-index

10
all docs

10
docs citations

10
times ranked

354
citing authors

#	ARTICLE	IF	CITATIONS
1	A Nonparametric Model of Term Structure Dynamics and the Market Price of Interest Rate Risk. Journal of Finance, 1997, 52, 1973-2002.	5.1	340
2	A Nonparametric Model of Term Structure Dynamics and the Market Price of Interest Rate Risk. Journal of Finance, 1997, 52, 1973.	5.1	149
3	Mortgage Choice: What's the Point?. Real Estate Economics, 1998, 26, 173-205.	1.7	139
4	An Empirical Test of a Two-Factor Mortgage Valuation Model: How Much Do House Prices Matter?. Real Estate Economics, 2005, 33, 681-710.	1.7	79
5	Anatomy of an ARM: The Interest-Rate Risk of Adjustable-Rate Mortgages. Journal of Real Estate Finance and Economics, 1999, 19, 49-67.	1.5	27
6	The Industrial Organization of the US Residential Mortgage Market. Annual Review of Financial Economics, 2014, 6, 259-288.	4.7	25
7	Revisiting Asset Pricing Puzzles in an Exchange Economy. Review of Financial Studies, 2011, 24, 629-674.	6.8	22
8	From cradle to grave: How to loot a 401(k) plan. Journal of Financial Economics, 2000, 56, 485-516.	9.0	15
9	Mortgage Loan Flow Networks and Financial Norms. Review of Financial Studies, 2018, 31, 3595-3642.	6.8	11
10	Energy Factors, Leasing Structure and the Market Price of Office Buildings in the U.S.. Journal of Real Estate Finance and Economics, 2019, 59, 329-371.	1.5	9