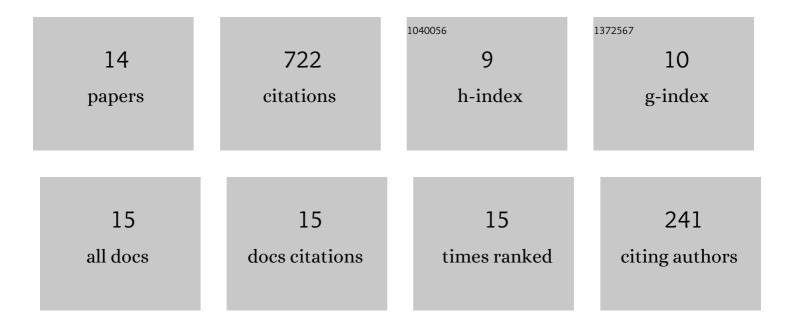
Alexei Tchistyi

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/10427946/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	Optimal Mortgage Design. Review of Financial Studies, 2010, 23, 3098-3140.	6.8	163
2	Performance-Sensitive Debt. Review of Financial Studies, 2010, 23, 1819-1854.	6.8	108
3	Optimal securitization with moral hazard. Journal of Financial Economics, 2012, 104, 186-202.	9.0	93
4	Stochastic House Appreciation and Optimal Mortgage Lending. Review of Financial Studies, 2011, 24, 1407-1446.	6.8	77
5	Contingent Convertible Bonds and Capital Structure Decisions. SSRN Electronic Journal, 0, , .	0.4	66
6	The inefficiency of refinancing: Why prepayment penalties are good for risky borrowers. Journal of Financial Economics, 2013, 107, 694-714.	9.0	43
7	Security Design with Correlated Hidden Cash Flows: The Optimality of Performance Pricing. SSRN Electronic Journal, 2006, , .	0.4	42
8	Negative Hedging: Performance-Sensitive Debt and CEOs' Equity Incentives. Journal of Financial and Quantitative Analysis, 2011, 46, 657-686.	3.5	42
9	Contingent Convertibles with Stock Price Triggers: The Case of Perpetuities. Review of Financial Studies, 2019, 32, 2302-2340.	6.8	25
10	On Equilibrium When Contingent Capital Has a Market Trigger: A Correction to Sundaresan and Wang <i>Journal of Finance</i> (2015). Journal of Finance, 2019, 74, 1559-1576.	5.1	20
11	Informational Efficiency in Securitization after Dodd-Frank. Review of Financial Studies, 2020, 33, 5131-5172.	6.8	13
12	Stochastic House Appreciation and Optimal Mortgage Lending. SSRN Electronic Journal, 0, , .	0.4	10
13	The Inefficiency of Refinancing: Why Prepayment Penalties are Good for Risky Borrowers. SSRN Electronic Journal, 0, , .	0.4	2
14	An Equilibrium Model of Housing and Mortgage Markets With State-Contingent Lending Contracts. SSRN Electronic Journal, 0, , .	0.4	0