

Alexei Tchisty

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10427946/publications.pdf>

Version: 2024-02-01

14
papers

722
citations

1040056

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h-index

1372567

10
g-index

15
all docs

15
docs citations

15
times ranked

241
citing authors

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