

Harald Scheule

List of Publications by Year in descending order

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Version: 2024-02-01

34
papers

607
citations

840776

11
h-index

713466

21
g-index

37
all docs

37
docs citations

37
times ranked

360
citing authors

#	ARTICLE	IF	CITATIONS
1	Benchmarking forecast approaches for mortgage credit risk for forward periods. <i>European Journal of Operational Research</i> , 2022, 299, 750-767.	5.7	6
2	Positive Payment Shocks, Liquidity and Refinance Constraints and Default Risk of Home Equity Lines of Credit at End of Draw. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 423-454.	1.5	2
3	Systematic credit risk in securitised mortgage portfolios. <i>Journal of Banking and Finance</i> , 2021, 122, 105996.	2.9	5
4	The impact of government guarantees on banks' wholesale funding costs and lending behavior: Evidence from a natural experiment. <i>Pacific-Basin Finance Journal</i> , 2020, 61, 101057.	3.9	5
5	Liquidity Constraints, Home Equity and Residential Mortgage Losses. <i>Journal of Real Estate Finance and Economics</i> , 2020, 61, 208-246.	1.5	4
6	A cautionary tale of two extremes: The provision of government liquidity support in the banking sector. <i>Journal of Financial Stability</i> , 2020, 51, 100784.	5.2	5
7	The impact of loan loss provisioning on bank capital requirements. <i>Journal of Financial Stability</i> , 2018, 36, 114-129.	5.2	57
8	Predicting loss severities for residential mortgage loans: A three-step selection approach. <i>European Journal of Operational Research</i> , 2018, 270, 246-259.	5.7	15
9	A copula sample selection model for predicting multi-year LGDs and Lifetime Expected Losses. <i>Journal of Empirical Finance</i> , 2018, 47, 246-262.	1.8	10
10	The value of bank capital buffers in maintaining financial system resilience. <i>Journal of Financial Stability</i> , 2017, 33, 23-40.	5.2	26
11	Valuation of systematic risk in the cross-section of credit default swap spreads. <i>Quarterly Review of Economics and Finance</i> , 2017, 64, 183-195.	2.7	4
12	Funding liquidity and bank risk taking. <i>Journal of Banking and Finance</i> , 2017, 82, 203-216.	2.9	199
13	A Theoretical and Empirical Analysis of Alternative Discount Rate Concepts for Computing LGDs Using Historical Bank Workout Data. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	1
14	Systematic Credit Risk and Pricing for Fixed Income Instruments. <i>Journal of Fixed Income</i> , 2016, 26, 42-60.	0.5	4
15	Systematic Credit Risk and Pricing for Fixed Income Instruments. <i>Journal of Fixed Income</i> , 2016, , .	0.5	1
16	The role of loan portfolio losses and bank capital for Asian financial system resilience. <i>Pacific-Basin Finance Journal</i> , 2016, 40, 289-305.	3.9	8
17	Accuracy of mortgage portfolio risk forecasts during financial crises. <i>European Journal of Operational Research</i> , 2016, 249, 440-456.	5.7	13
18	A Simple Econometric Approach for Modeling Stress Event Intensities. <i>Journal of Futures Markets</i> , 2015, 35, 300-320.	1.8	2

#	ARTICLE	IF	CITATIONS
19	Forecasting Mortgage Securitization Risk Under Systematic Risk and Parameter Uncertainty. Journal of Risk and Insurance, 2014, 81, 563-586.	1.6	5
20	Asset portfolio securitizations and cyclicity of regulatory capital. European Journal of Operational Research, 2014, 237, 289-302.	5.7	4
21	Ratings based capital adequacy for securitizations. Journal of Banking and Finance, 2013, 37, 5236-5247.	2.9	4
22	Dynamic Implied Correlation Modeling and Forecasting in Structured Finance. Journal of Futures Markets, 2013, 33, 994-1023.	1.8	6
23	The path to impairment: do credit-rating agencies anticipate default events of structured finance transactions?. European Journal of Finance, 2013, 19, 841-860.	3.1	1
24	Capital incentives and adequacy for securitizations. Journal of Banking and Finance, 2012, 36, 733-748.	2.9	17
25	Default and Recovery Risk Dependencies in a Simple Credit Risk Model. European Financial Management, 2011, 17, 120-144.	2.9	33
26	ARE WATCH PROCEDURES A CRITICAL INFORMATIONAL EVENT IN THE CREDIT RATINGS PROCESS? AN EMPIRICAL INVESTIGATION. Journal of Financial Research, 2011, 34, 617-640.	1.2	7
27	Empirical performance of loss given default prediction models. Journal of Risk Model Validation, 2011, 5, 25-44.	0.1	6
28	Downturn Credit Portfolio Risk, Regulatory Capital and Prudential Incentives [*] . International Review of Finance, 2010, 10, 185-207.	1.9	18
29	Credit Portfolio Loss Forecasts for Economic Downturns. Financial Markets, Institutions and Instruments, 2009, 18, 1-26.	0.7	3
30	Credit rating impact on CDO evaluation. Global Finance Journal, 2009, 19, 235-251.	5.1	1
31	Multi-year dynamics for forecasting economic and regulatory capital in banking. Journal of Credit Risk, 2007, 3, 113-134.	0.2	4
32	Stress-testing credit risk parameters: an application to retail loan portfolios. Journal of Risk Model Validation, 2007, 1, 55-75.	0.1	22
33	Forecasting credit event frequency – empirical evidence for West German firms. Journal of Risk, 2006, 9, 75-98.	0.1	15
34	A Multifactor Approach for Systematic Default and Recovery Risk. Journal of Fixed Income, 2005, 15, 63-75.	0.5	36