

Rainer Jankowitsch

List of Publications by Year in descending order

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Version: 2024-02-01

20
papers

792
citations

1163117

8
h-index

1125743

13
g-index

20
all docs

20
docs citations

20
times ranked

314
citing authors

#	ARTICLE	IF	CITATIONS
1	Illiquidity or credit deterioration: A study of liquidity in the US corporate bond market during financial crises. <i>Journal of Financial Economics</i> , 2012, 105, 18-36.	9.0	330
2	Price dispersion in OTC markets: A new measure of liquidity. <i>Journal of Banking and Finance</i> , 2011, 35, 343-357.	2.9	164
3	The determinants of recovery rates in the US corporate bond market. <i>Journal of Financial Economics</i> , 2014, 114, 155-177.	9.0	138
4	The Manipulation Potential of Libor and Euribor. <i>European Financial Management</i> , 2017, 23, 604-647.	2.9	32
5	Modelling the economic value of credit rating systems. <i>Journal of Banking and Finance</i> , 2007, 31, 181-198.	2.9	30
6	Secondary Market Liquidity and Security Design: Theory and Evidence from ABS Markets. <i>Review of Financial Studies</i> , 2016, 29, 1254-1290.	6.8	20
7	Transparency and Liquidity in the Structured Product Market. <i>Review of Asset Pricing Studies</i> , 2017, 7, 316-348.	2.5	15
8	Parsimonious Estimation of Credit Spreads. <i>Journal of Fixed Income</i> , 2004, 14, 49-63.	0.5	11
9	Liquidity, Transparency and Disclosure in the Securitized Product Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
10	The Determinants of Recovery Rates in the US Corporate Bond Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
11	ILLIQUIDITY OR CREDIT DETERIORATION: A STUDY OF LIQUIDITY IN THE US CORPORATE BOND MARKET DURING FINANCIAL CRISES. <i>World Scientific Series in Finance</i> , 2013, , 159-200.	0.3	8
12	The New Rules of the Rating Game: Market Perception of Corporate Ratings. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
13	Validation of Credit Rating Systems Using Multi-Rater Information. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	4
14	Trading strategies based on term structure model residuals. <i>European Journal of Finance</i> , 2008, 14, 281-298.	3.1	3
15	Determinants of heterogeneity in European credit ratings. <i>Financial Markets and Portfolio Management</i> , 2010, 24, 271-287.	2.0	3
16	Political Uncertainty and Sovereign Bond Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
17	Regulation, Asset Complexity, and the Informativeness of Credit Ratings. <i>Review of Corporate Finance Studies</i> , 2023, 12, 581-612.	2.5	3
18	Trading Strategies Based on Term Structure Model Residuals. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	1

#	ARTICLE	IF	CITATIONS
19	Benchmarking Credit Rating Systems. SSRN Electronic Journal, 0, , .	0.4	1
20	Choice of Rating Technology and Price Formation in Imperfect Credit Markets. SSRN Electronic Journal, 0, , .	0.4	0