

Rainer Jankowitsch

List of Publications by Year in descending order

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

#	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