Spyros Pagratis

List of Publications by Year
in descending order

16 papers	32 citations	2682572 2 h-index	2053705 5 g-index
16 all docs	16 docs citations	16 times ranked	20 citing authors

#	Article	IF	Citations
1	Bank capital buffers in a dynamic model. Financial Management, 2020, 49, 473-502.	2.7	15
2	System stress testing of bank liquidity risk. Journal of International Money and Finance, 2017, 73, 22-40.	2.5	4
3	Asset Pricing, Asymmetric Information and Rating Announcements: Does Benchmarking on Ratings Matter?. SSRN Electronic Journal, 2005, , .	0.4	2
4	Limits to arbitrage and CDSâ€“bond dynamics around the financial crisis. Journal of Empirical Finance, 2019, 54, 213-235.	1.8	2
5	Are banks using leverage to target return on equity? Evidence from the US and the EU. Oxford Economic Papers, 2020, 72, 863-892.	1.2	2
6	Prudential Liquidity Regulation and the Insurance Aspect of Lender of Last Resort. SSRN Electronic Journal, 0, , .	0.4	2
7	Ratings Hardwiring and Asset Prices. Economica, 2013, 80, 621-649.	1.6	1
8	Existing Corporate and Household Insolvency Frameworks: Characteristics, Weaknesses and Necessary Reforms. , 2017, , 337-362.		1
9	A Dynamic Model of Banking with Uninsurable Risks and Regulatory Constraints. SSRN Electronic Journal, 0, , .	0.4	1
10	Bank Capital Buffers in a Dynamic Model. SSRN Electronic Journal, 0, , .	0.4	1
11	Public Sector Corruption and the Valuation of Systemically Important Banks. SSRN Electronic Journal, 0, , .	0.4	1
12	Bank Liquidity Risk Diversification. SSRN Electronic Journal, 0, , .	0.4	0
13	Coordination Failure, Herding and the Signalling Role of Banks in Debt-exchange Offers. SSRN Electronic Journal, 0, , .	0.4	0
14	Informed Speculation and Benchmarking of Noise Trades to News. SSRN Electronic Journal, 0, , .	0.4	0
15	Modelling Bank Credit Ratings Under Ifrs and Gaap Reporting: an Ordered Probit Approach. SSRN Electronic Journal, 0, , .	0.4	0
16	Portfolio Stochastic Dominance and Bank Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	0