

Spyros Pagratis

List of Publications by Year in descending order

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Version: 2024-02-01

16
papers

32
citations

2682572

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