Gunter LÃ¶ffler

List of Publications by Year
in descending order

18 papers	529 citations	1163117 8 h-index	1125743 13 g-index
18 all docs	18 docs citations	18 times ranked	183 citing authors

#	Article	IF	Citations
1	The Systemic Risk Implications of Using Credit Ratings Versus Quantitative Measures to Limit Bond Portfolio Risk. Journal of Financial Services Research, 2020, 58, 39-57.	1.5	5
2	Does the Value Premium Decline with Investor Interest in Value?. Journal of Behavioral Finance, 2020, 21, 399-411.	1.7	1
3	Predatory Short Sales and Bailouts. German Economic Review, 2019, 20, e469-e491.	1.1	1
4	The case for a European rating agency: Evidence from the Eurozone sovereign debt crisis. Journal of International Financial Markets, Institutions and Money, 2019, 58, 1-18.	4.2	12
5	A Longâ€Run Performance Perspective on the Technology Bubble. Financial Review, 2018, 53, 379-412.	1.8	0
6	Pitfalls in the Use of Systemic Risk Measures. Journal of Financial and Quantitative Analysis, 2018, 53, 269-298.	3.5	39
7	Can rating agencies look through the cycle?. Review of Quantitative Finance and Accounting, 2013, 40, 623-646.	1.6	37
8	Can Market Discipline Work in the Case of Rating Agencies? Some Lessons from Moodyâ€™s Stock Price. Journal of Financial Services Research, 2013, 43, 149-174.	1.5	4
9	Can Market Discipline Work in the Case of Rating Agencies? Some Lessons from Moodyâ€™s Stock Price. SSRN Electronic Journal, 2009, , .	0.4	1
10	The Complementary Nature of Ratings and Market-Based Measures of Default Risk. Journal of Fixed Income, 2007, 17, 38-47.	0.5	23
11	Avoiding the rating bounce: why rating agencies are slow to react to new information. Journal of Economic Behavior and Organization, 2005, 56, 365-381.	2.0	111
12	Implied asset value distributions. Applied Financial Economics, 2004, 14, 875-883.	0.5	1
13	Ratings versus market-based measures of default risk in portfolio governance. Journal of Banking and Finance, 2004, 28, 2715-2746.	2.9	54
14	An anatomy of rating through the cycle. Journal of Banking and Finance, 2004, 28, 695-720.	2.9	175
15	The effects of estimation error on measures of portfolio credit risk. Journal of Banking and Finance, 2003, 27, 1427-1453.	2.9	39
16	Robustness and Informativeness of Systemic Risk Measures. SSRN Electronic Journal, 0, , .	0.4	18
17	Ratings versus Equity-based Measures of Default Risk in Portfolio Governance. SSRN Electronic Journal, 0, , .	0.4	8
18	The Systemic Risk Implications of Using Credit Ratings Versus Quantitative Measures to Limit Bond Portfolio Risk. SSRN Electronic Journal, 0, , .	0.4	0