

Azamat Abdymomunov

List of Publications by Year in descending order

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Version: 2024-02-01

13
papers

145
citations

1478505

6
h-index

1372567

10
g-index

13
all docs

13
docs citations

13
times ranked

65
citing authors

#	ARTICLE	IF	CITATIONS
1	Quantifying and Stress Testing Operational Risk with Peer Banks's Data. Journal of Financial Services Research, 2020, 57, 287-313.	1.5	4
2	U.S. Banking Sector Operational Losses and the Macroeconomic Environment. Journal of Money, Credit and Banking, 2020, 52, 115-144.	1.6	28
3	Operational Risk and Risk Management Quality: Evidence from U.S. Bank Holding Companies. Journal of Financial Services Research, 2019, 56, 73-93.	1.5	20
4	Tail Dependence and Systemic Risk in Operational Losses of the US Banking Industry. International Review of Finance, 2017, 17, 177-204.	1.9	6
5	The effects of monetary policy regime shifts on the term structure of interest rates. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.3	3
6	Integrating Stress Scenarios into Risk Quantification Models. Journal of Financial Services Research, 2015, 47, 57-79.	1.5	10
7	Banking Sector Operational Losses and Macroeconomic Environment. SSRN Electronic Journal, 2014, , .	0.4	7
8	Stress testing interest rate risk exposure. Journal of Banking and Finance, 2014, 49, 287-301.	2.9	20
9	Regime-switching measure of systemic financial stress. Annals of Finance, 2013, 9, 455-470.	0.8	13
10	Predicting output using the entire yield curve. Journal of Macroeconomics, 2013, 37, 333-344.	1.3	16
11	The Effects of Monetary Policy Regime Shifts on the Term Structure of Interest Rates. SSRN Electronic Journal, 0, , .	0.4	3
12	Improving the Robustness of Operational Risk Modeling Through External Data Scaling. SSRN Electronic Journal, 0, , .	0.4	11
13	U.S. Banking Sector Operational Losses and the Macroeconomic Environment. SSRN Electronic Journal, 0, , .	0.4	4