

# Daniel RÃ¶sch

## List of Publications by Year in descending order

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17  
papers

174  
citations

1478505

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1199594

12  
g-index

17  
all docs

17  
docs citations

17  
times ranked

92  
citing authors

#	ARTICLE	IF	CITATIONS
1	Opening the black box – Quantile neural networks for loss given default prediction. Journal of Banking and Finance, 2022, 134, 106334.	2.9	14
2	Systematic credit risk in securitised mortgage portfolios. Journal of Banking and Finance, 2021, 122, 105996.	2.9	5
3	A Bayesian Re-Interpretation of –significant–empirical financial research. Finance Research Letters, 2021, 38, 101402.	6.7	2
4	Time Matters: How Default Resolution Times Impact Final Loss Rates. Journal of the Royal Statistical Society Series C: Applied Statistics, 2021, 70, 619-644.	1.0	7
5	A shrinkage approach for Sharpe ratio optimal portfolios with estimation risks. Journal of Banking and Finance, 2021, 133, 106281.	2.9	12
6	Macroeconomic effects and frailties in the resolution of non-performing loans. Journal of Banking and Finance, 2020, 112, 105212.	2.9	17
7	Liquidity Constraints, Home Equity and Residential Mortgage Losses. Journal of Real Estate Finance and Economics, 2020, 61, 208-246.	1.5	4
8	Computing valuation adjustments for counterparty credit risk using a modified supervisory approach. Review of Derivatives Research, 2020, 23, 273-322.	0.8	0
9	Hedging parameter risk. Journal of Banking and Finance, 2019, 100, 111-121.	2.9	5
10	Systematic Effects among Loss Given Defaults and their Implications on Downturn Estimation. European Journal of Operational Research, 2018, 271, 1113-1144.	5.7	19
11	Downturn LGD modeling using quantile regression. Journal of Banking and Finance, 2017, 79, 42-56.	2.9	35
12	What drives the time to resolution of defaulted bank loans?. Finance Research Letters, 2016, 18, 7-31.	6.7	9
13	A Simple Econometric Approach for Modeling Stress Event Intensities. Journal of Futures Markets, 2015, 35, 300-320.	1.8	2
14	Dynamic Implied Correlation Modeling and Forecasting in Structured Finance. Journal of Futures Markets, 2013, 33, 994-1023.	1.8	6
15	Correlations and business cycles of credit risk: Evidence from bankruptcies in Germany. Financial Markets and Portfolio Management, 2003, 17, 309-331.	2.0	33
16	Deep calibration of financial models: turning theory into practice. Review of Derivatives Research, 0, , 1.	0.8	2
17	Credit line exposure at default modelling using Bayesian mixed effect quantile regression. Journal of the Royal Statistical Society Series A: Statistics in Society, 0, , .	1.1	2