

Ilhyock Shim

List of Publications by Year in descending order

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17
papers

749
citations

1040056

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940533

16
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18
all docs

18
docs citations

18
times ranked

280
citing authors

#	ARTICLE	IF	CITATIONS
1	Exchange Rate Fluctuations and Firm Leverage. IMF Economic Review, 2021, 69, 90-121.	3.5	12
2	The effects of asset price volatility on market participation: Evidence from the Thai foreign exchange market. Journal of Banking and Finance, 2021, 124, 106036.	2.9	7
3	Financial stress in lender countries and capital outflows from emerging market economies. Journal of International Money and Finance, 2021, 113, 102356.	2.5	7
4	Cross-stock market spillovers through variance risk premiums and equity flows. Journal of International Money and Finance, 2021, 119, 102480.	2.5	6
5	Bond Risk Premia and The Exchange Rate. Journal of Money, Credit and Banking, 2020, 52, 497-520.	1.6	34
6	The costs of macroprudential policy. Journal of International Economics, 2019, 118, 263-282.	3.0	103
7	Investor Redemptions and Fund Manager Sales of Emerging Market Bonds: How Are They Related?*. Review of Finance, 2018, 22, 207-241.	6.3	36
8	Comparative assessment of macroprudential policies. Journal of Financial Stability, 2017, 28, 183-202.	5.2	150
9	Redemption risk and cash hoarding by asset managers. Journal of Monetary Economics, 2017, 89, 71-87.	3.4	95
10	Can non-interest rate policies stabilize housing markets? Evidence from a panel of 57 economies. Journal of Financial Stability, 2016, 26, 31-44.	5.2	181
11	Correlations across Asia-Pacific bond markets and the impact of capital flow management measures. Pacific-Basin Finance Journal, 2015, 34, 71-101.	3.9	13
12	DISLOCATIONS IN THE WONâ€DOLLAR SWAP MARKETS DURING THE CRISIS OF 2007â€2009. International Journal of Finance and Economics, 2014, 19, 279-302.	3.5	5
13	The impact of CDS trading on the bond market: Evidence from Asia. Journal of Banking and Finance, 2014, 40, 460-475.	2.9	27
14	Dynamic Prudential Regulation: Is Prompt Corrective Action Optimal?. Journal of Money, Credit and Banking, 2011, 43, 1625-1661.	1.6	13
15	Forbearance and Prompt Corrective Action. Journal of Money, Credit and Banking, 2007, 39, 1107-1129.	1.6	37
16	Distress Selling and Asset Market Feedback. Financial Markets, Institutions and Instruments, 2007, 16, 243-291.	0.7	8
17	The Macroeconomic Effects of Macroprudential Policy. SSRN Electronic Journal, 0, , .	0.4	10