

Andreas

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/422391/publications.pdf>

Version: 2024-02-01

9
papers

179
citations

1684188

5
h-index

1720034

7
g-index

9
all docs

9
docs citations

9
times ranked

102
citing authors

#	ARTICLE	IF	CITATIONS
1	Economic benefit of powerful credit scoring. Journal of Banking and Finance, 2006, 30, 851-873.	2.9	113
2	Are Ratings the Worst Form of Credit Assessment Except for All the Others?. Journal of Financial and Quantitative Analysis, 2018, 53, 299-334.	3.5	17
3	A New Goodness-of-Fit Test for Event Forecasting and Its Application to Credit Defaults. Management Science, 2011, 57, 487-505.	4.1	14
4	Validation of Default Probabilities. Journal of Financial and Quantitative Analysis, 2012, 47, 1089-1123.	3.5	14
5	Arbitrage-free credit pricing using default probabilities and risk sensitivities. Journal of Banking and Finance, 2011, 35, 268-281.	2.9	13
6	Identifying, valuing and hedging of embedded options in non-maturity deposits. Journal of Banking and Finance, 2015, 50, 34-51.	2.9	4
7	Are the Probabilities Right? <i>New Multiperiod Calibration Tests</i> . Journal of Fixed Income, 2016, 26, 25-32.	0.5	4
8	No Economic Catastrophe Bonds. Journal of Derivatives, 2018, 26, 97-108.	0.3	0
9	Credit Rating and Pricing: Poles Apart. Journal of Risk and Financial Management, 2018, 11, 27.	2.3	0