

# Gergana Jostova

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5289995/publications.pdf>

Version: 2024-02-01

11  
papers

1,468  
citations

933447

10  
h-index

1281871

11  
g-index

11  
all docs

11  
docs citations

11  
times ranked

668  
citing authors

#	ARTICLE	IF	CITATIONS
1	Momentum and Credit Rating. <i>Journal of Finance</i> , 2007, 62, 2503-2520.	5.1	307
2	Momentum in Corporate Bond Returns. <i>Review of Financial Studies</i> , 2013, 26, 1649-1693.	6.8	266
3	Anomalies and financial distress. <i>Journal of Financial Economics</i> , 2013, 108, 139-159.	9.0	253
4	Credit ratings and the cross-section of stock returns. <i>Journal of Financial Markets</i> , 2009, 12, 469-499.	1.3	176
5	Dispersion in analysts' earnings forecasts and credit rating. <i>Journal of Financial Economics</i> , 2009, 91, 83-101.	9.0	147
6	Understanding Changes in Corporate Credit Spreads. <i>Financial Analysts Journal</i> , 2007, 63, 90-105.	3.0	121
7	Bayesian Analysis of Stochastic Betas. <i>Journal of Financial and Quantitative Analysis</i> , 2005, 40, 747-778.	3.5	100
8	The World Price of Credit Risk. <i>Review of Asset Pricing Studies</i> , 2012, 2, 112-152.	2.5	33
9	Determinants of Corporate Bond Trading: A Comprehensive Analysis. <i>Quarterly Journal of Finance</i> , 2017, 07, 1750003.	0.7	29
10	Style and Skill: Hedge Funds, Mutual Funds, and Momentum. <i>Management Science</i> , 2020, 66, 5505-5531.	4.1	25
11	Predictability in Emerging Sovereign Debt Markets*. <i>The Journal of Business</i> , 2006, 79, 527-565.	2.1	11