

Jonathan Crook

List of Publications by Year in descending order

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Version: 2024-02-01

29
papers

1,070
citations

430442

18
h-index

500791

28
g-index

31
all docs

31
docs citations

31
times ranked

487
citing authors

#	ARTICLE	IF	CITATIONS
1	Credit scoring with macroeconomic variables using survival analysis. Journal of the Operational Research Society, 2009, 60, 1699-1707.	2.1	147
2	Loss given default models incorporating macroeconomic variables for credit cards. International Journal of Forecasting, 2012, 28, 171-182.	3.9	109
3	Forecasting and stress testing credit card default using dynamic models. International Journal of Forecasting, 2013, 29, 563-574.	3.9	80
4	Support vector regression for loss given default modelling. European Journal of Operational Research, 2015, 240, 528-538.	3.5	73
5	Sample selection bias in credit scoring models. Journal of the Operational Research Society, 2003, 54, 822-832.	2.1	67
6	Enhancing credit scoring with alternative data. Expert Systems With Applications, 2021, 163, 113766.	4.4	55
7	Enhancing two-stage modelling methodology for loss given default with support vector machines. European Journal of Operational Research, 2017, 263, 679-689.	3.5	53
8	Time Varying and Dynamic Models for Default Risk in Consumer Loans. Journal of the Royal Statistical Society Series A: Statistics in Society, 2010, 173, 283-305.	0.6	51
9	Predicting the risk of financial distress using corporate governance measures. Pacific-Basin Finance Journal, 2021, 68, 101334.	2.0	45
10	Reject inference, augmentation, and sample selection. European Journal of Operational Research, 2007, 183, 1582-1594.	3.5	43
11	Chinese companies distress prediction: an application of data envelopment analysis. Journal of the Operational Research Society, 2014, 65, 466-479.	2.1	40
12	Forecasting and explaining aggregate consumer credit delinquency behaviour. International Journal of Forecasting, 2012, 28, 145-160.	3.9	33
13	Dynamic survival models with varying coefficients for credit risks. European Journal of Operational Research, 2019, 275, 319-333.	3.5	31
14	Does reject inference really improve the performance of application scoring models?. Journal of Banking and Finance, 2004, 28, 857-874.	1.4	27
15	Retail credit stress testing using a discrete hazard model with macroeconomic factors. Journal of the Operational Research Society, 2014, 65, 340-350.	2.1	24
16	A new Mixture model for the estimation of credit card Exposure at Default. European Journal of Operational Research, 2016, 249, 487-497.	3.5	23
17	Incorporating heterogeneity and macroeconomic variables into multi-state delinquency models for credit cards. European Journal of Operational Research, 2018, 271, 697-709.	3.5	23
18	The stability of survival model parameter estimates for predicting the probability of default: Empirical evidence over the credit crisis. European Journal of Operational Research, 2016, 249, 457-464.	3.5	22

#	ARTICLE	IF	CITATIONS
19	Intensity models and transition probabilities for credit card loan delinquencies. <i>European Journal of Operational Research</i> , 2014, 236, 685-694.	3.5	20
20	Identifying hidden patterns in credit risk survival data using Generalised Additive Models. <i>European Journal of Operational Research</i> , 2019, 277, 366-376.	3.5	18
21	Checking for asymmetric default dependence in a credit card portfolio: A copula approach. <i>Journal of Empirical Finance</i> , 2011, 18, 728-742.	0.9	17
22	Scoring by usage. <i>Journal of the Operational Research Society</i> , 2001, 52, 997-1006.	2.1	14
23	Reducing estimation risk using a Bayesian posterior distribution approach: Application to stress testing mortgage loan default. <i>European Journal of Operational Research</i> , 2020, 287, 725-738.	3.5	14
24	Spatial contagion in mortgage defaults: A spatial dynamic survival model with time and space varying coefficients. <i>European Journal of Operational Research</i> , 2020, 287, 749-761.	3.5	13
25	The Role of Private Knowledge in Reducing the Information Wedge: A Research Note. <i>Journal of Business Finance and Accounting</i> , 2005, 32, 415-433.	1.5	11
26	Modelling take-up and profitability. <i>Journal of the Operational Research Society</i> , 2010, 61, 430-442.	2.1	10
27	Multihorizon discrete time survival models. <i>Journal of the Operational Research Society</i> , 2022, 73, 56-69.	2.1	5
28	Special issue credit risk modelling. <i>Journal of the Operational Research Society</i> , 2014, 65, 321-322.	2.1	2
29	Preface to the papers on "Credit risk modelling". <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2019, 182, 1139-1142.	0.6	0