Senay Agca

List of Publications by Year
in descending order

16 papers	360 citations	1307594 7 h-index	1125743 13 g-index
16 all docs	16 docs citations	16 times ranked	191 citing authors

#	Article	IF	Citations
1	Credit Shock Propagation Along Supply Chains: Evidence from the CDS Market. Management Science, 2022, 68, 6506-6538.	4.1	42
2	Fiscal consolidations and the cost of credit. Journal of International Economics, 2019, 120, 84-108.	3.0	9
3	Investmentâ€“Cash Flow Sensitivity: Fact or Fiction?. Journal of Financial and Quantitative Analysis, 2017, 52, 1111-1141.	3.5	30
4	Financial reforms, financial openness, and corporate debt maturity: International evidence. Borsa Istanbul Review, 2015, 15, 61-75.	5.5	10
5	Banking sector reforms and corporate leverage in emerging markets. Emerging Markets Review, 2013, 17, 125-149.	4.4	20
6	Banking Sector Reforms and Corporate Borrowing Costs in Emerging Markets. Emerging Markets Finance and Trade, 2012, 48, 71-95.	3.1	10
7	Sovereign debt and corporate borrowing costs in emerging markets. Journal of International Economics, 2012, 88, 198-208.	3.0	70
8	Can CDO Equity Be Short on Correlation?. Journal of Alternative Investments, 2010, 12, 85-96.	0.5	3
9	MANAGERIAL OWNERSHIP, TAKEOVER DEFENSES, AND DEBT FINANCING. Journal of Financial Research, 2008, 31, 85-112.	1.2	14
10	The impact of capital market imperfections on investmentâ€“cash flow sensitivity. Journal of Banking and Finance, 2008, 32, 207-216.	2.9	127
11	Implied Correlations: <i>Smiles or Smirks?</i>. Journal of Derivatives, 2008, 16, 7-35.	0.3	7
12	The immunisation performance of minimum M-square portfolios. International Journal of Revenue Management, 2007, 1, 327.	0.3	1
13	The Performance of Alternative Interest Rate Risk Measures and Immunization Strategies under a Heath-Jarrow-Morton Framework. Journal of Financial and Quantitative Analysis, 2005, 40, 645-669.	3.5	12
14	Two extensions for fitting discrete time term structure models with normally distributed factors. Applied Mathematical Finance, 2004, 11, 187-205.	1.2	1
15	Investment-Cash Flow Sensitivity: Fact or Fiction?. SSRN Electronic Journal, 0, , .	0.4	3
16	Fiscal Consolidation and the Cost of Credit: Evidence from Syndicated Loans. SSRN Electronic Journal, 0, , .	0.4	1