Yalin GÃ¼ndÃ¼z

List of Publications by Year
in descending order

18 papers	164 citations	1307594 7 h-index	1281871 11 g-index
18 all docs	18 docs citations	18 times ranked	112 citing authors

#	Article	IF	Citations
1	Impacts of the financial crisis on eurozone sovereign CDS spreads. Journal of International Money and Finance, 2014, 49, 425-442.	2.5	35
2	The liquidity premium in CDS transaction prices: Do frictions matter?. Journal of Banking and Finance, 2015, 61, 184-205.	2.9	30
3	The common drivers of default risk. Journal of Financial Stability, 2015, 16, 232-247.	5.2	20
4	Trading Credit Default Swaps via Interdealer Brokers. Journal of Financial Services Research, 2007, 32, 141-159.	1.5	15
5	Predicting credit default swap prices with financial and pure data-driven approaches. Quantitative Finance, 2011, 11, 1709-1727.	1.7	14
6	WILL GERMAN BANKS EARN THEIR COST OF CAPITAL?. Contemporary Economic Policy, 2019, 37, 156-169.	1.7	11
7	Viscoelastic behavior of stock indices. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 5776-5784.	2.6	8
8	Bank use of sovereign CDS in the Eurozone crisis: Hedging and risk incentives. Journal of Financial Intermediation, 2022, 50, 100964.	2.5	7
9	Does modeling framework matter? A comparative study of structural and reduced-form models. Review of Derivatives Research, 2014, 17, 39-78.	0.8	6
10	A thermodynamical view on asset pricing. International Review of Financial Analysis, 2016, 47, 310-327.	6.6	6
11	CDS and Credit: Testing the Small Bang Theory of the Financial Universe with Micro Data. SSRN Electronic Journal, 0, , .	0.4	3
12	Market Transparency and the Marking Precision of Bond Mutual Fund Managers. Journal of Portfolio Management, 2015, 41, 126-137.	0.6	2
13	Mitigating Counterparty Risk. SSRN Electronic Journal, 0, , .	0.4	2
14	Entropic characterization of Gross Domestic Product per capita (GDP) values of countries. Physica A: Statistical Mechanics and Its Applications, 2022, 603, 127831.	2.6	2
15	Does Modeling Framework Matter? A Comparative Study of Structural and Reduced-Form Models. SSRN Electronic Journal, 2011, , .	0.4	1
16	'Testing the Small Bang Theory of the Financial Universe' From Bank-Firm Exposures to Changes in CDS Trading and Credit. SSRN Electronic Journal, 0, , .	0.4	1
17	Identifying Empty Creditors with a Shock and Micro-Data. SSRN Electronic Journal, 0, , .	0.4	1
18	Mitigating Counterparty Risk. SSRN Electronic Journal, 0, , .	0.4	0