Bernd Schwaab

List of Publications by Year
in descending order

19 papers	843 citations	840776 11 h-index	996975 15 g-index
19 all docs	19 docs citations	19 times ranked	503 citing authors

#	Article	IF	Citations
1	Evaluating the impact of unconventional monetary policy measures: Empirical evidence from the ECB×³s Securities Markets Programme. Journal of Financial Economics, 2016, 119, 147-167.	9.0	240
2	Conditional Euro Area Sovereign Default Risk. Journal of Business and Economic Statistics, 2014, 32, 271-284.	2.9	121
3	Modeling frailty-correlated defaults using many macroeconomic covariates. Journal of Econometrics, 2011, 162, 312-325.	6.5	93
4	Observation-Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. Review of Economics and Statistics, 2014, 96, 898-915.	4.3	93
5	Dynamic Factor Models With Macro, Frailty, and Industry Effects for U.S. Default Counts: The Credit Crisis of 2008. Journal of Business and Economic Statistics, 2012, 30, 521-532.	2.9	48
6	Do negative interest rates make banks less safe?. Economics Letters, 2017, 159, 112-115.	1.9	47
7	The information in systemic risk rankings. Journal of Empirical Finance, 2016, 38, 461-475.	1.8	45
8	Modeling Financial Sector Joint Tail Risk in the Euro Area. Journal of Applied Econometrics, 2017, 32, 171-191.	2.3	36
9	Bank Business Models at Zero Interest Rates. Journal of Business and Economic Statistics, 2019, 37, 542-555.	2.9	31
10	Global Credit Risk: World, Country and Industry Factors. Journal of Applied Econometrics, 2017, 32, 296-317.	2.3	30
11	Bank to sovereign risk spillovers across borders: Evidence from the ECBâ€™s Comprehensive Assessment. Journal of Empirical Finance, 2018, 49, 247-262.	1.8	25
12	Measuring Credit Risk in a Large Banking System: Econometric Modeling and Empirics. SSRN Electronic Journal, 2013, , .	0.4	8
13	Nowcasting and forecasting global financial sector stress and credit market dislocation. International Journal of Forecasting, 2014, 30, 741-758.	6.5	8
14	The Information in Systemic Risk Rankings. SSRN Electronic Journal, 0, , .	0.4	5
15	Risk endogeneity at the lender/investor-of-last-resort. Journal of Monetary Economics, 2020, 116, 283-297.	3.4	5
16	The Bank-Sovereign Nexus Across Borders. SSRN Electronic Journal, 0, , .	0.4	4
17	Dynamic clustering of multivariate panel data. Journal of Econometrics, 2023, 237, 105281.	6.5	3
18	Bank Business Models at Zero Interest Rates. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	Citations
19	Modeling Financial Sector Joint Tail Risk in the Euro Area. SSRN Electronic Journal, 2015, , .	0.4	0