## Stanislava Stas Nikolova

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/9341450/publications.pdf

Version: 2024-02-01

1684188 1720034 11 506 5 7 citations g-index h-index papers 11 11 11 224 docs citations times ranked citing authors all docs

#	Article	IF	Citations
1	Momentum in Corporate Bond Returns. Review of Financial Studies, 2013, 26, 1649-1693.	6.8	266
2	Strategic estimation of asset fair values. Journal of Accounting and Economics, 2018, 66, 25-45.	3.4	52
3	Leverage Expectations and Bond Credit Spreads. Journal of Financial and Quantitative Analysis, 2012, 47, 689-714.	3.5	47
4	Portfolio similarity and asset liquidation in the insurance industry. Journal of Financial Economics, 2021, 142, 69-96.	9.0	40
5	Institutional allocations in the primary market for corporate bonds. Journal of Financial Economics, 2020, 137, 470-490.	9.0	36
6	The Transaction Costs of Trading Corporate Credit. SSRN Electronic Journal, 0, , .	0.4	24
7	Rethinking the Use of Credit Ratings in Capital Regulations: Evidence From the Insurance Industry. Review of Corporate Finance Studies, 2021, 10, 347-401.	2.5	11
8	The Bond-Pricing Implications of Rating-Based Capital Requirements. Journal of Financial and Quantitative Analysis, 2022, 57, 2177-2207.	3.5	11
9	Portfolio Similarity and Asset Liquidation in the Insurance Industry. SSRN Electronic Journal, 0, , .	0.4	10
10	The Bond Pricing Implications of Rating-Based Capital Requirements. SSRN Electronic Journal, 0, , .	0.4	5
11	The Removal of Credit Ratings from Capital Regulation: Implications for Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	4