Does industry-wide distress affect defaulted firms? Evid

Journal of Financial Economics 85, 787-821

DOI: 10.1016/j.jfineco.2006.05.011

Citation Report

#	Article	IF	Citations
2	Do Bankruptcy Codes Matter? A Study of Defaults in France, Germany, and the UK. SSRN Electronic Journal, 2005 , , .	0.4	88
3	Cash-in-the-Market Pricing and Optimal Bank Bailout Policy. SSRN Electronic Journal, 2005, , .	0.4	35
4	Financially Constrained Stock Returns. SSRN Electronic Journal, 2006, , .	0.4	29
5	The Costs of Financial Distress Across Industries. SSRN Electronic Journal, 0, , .	0.4	27
6	Crisis Resolution and Bank Liquidity. SSRN Electronic Journal, 2007, , .	0.4	0
7	Bank Commercial Loan Fair Value Practices. SSRN Electronic Journal, 0, , .	0.4	3
8	Strategic Actions and Credit Spreads: An Empirical Investigation. Journal of Finance, 2007, 62, 2633-2671.	3.2	172
9	The Sensitivity of the Loss Given Default Rate to Systematic Risk: New Empirical Evidence on Bank Loans. Journal of Financial Services Research, 2008, 34, 1-34.	0.6	64
10	Securitization of mezzanine capital in Germany. Financial Markets and Portfolio Management, 2008, 22, 219-240.	0.8	3
11	Do Bankruptcy Codes Matter? A Study of Defaults in France, Germany, and the U.K Journal of Finance, 2008, 63, 565-608.	3.2	353
12	Automatic bankruptcy auctions and fire-salesâ^†. Journal of Financial Economics, 2008, 89, 404-422.	4.6	75
13	Bank loan-loss provisioning, central bank rules vs. estimation: The case of Portugal. Journal of Financial Stability, 2008, 4, 1-22.	2.6	9
14	Liquidity in the pricing of syndicated loans. Journal of Financial Markets, 2008, 11, 339-376.	0.7	47
15	Liquidation Values and the Credibility of Financial Contract Renegotiation: Evidence from U.S. Airlines*. Quarterly Journal of Economics, 2008, 123, 1635-1677.	3.8	153
16	Cash-in-the-Market Pricing and Optimal Resolution of Bank Failures. Review of Financial Studies, 2008, 21, 2705-2742.	3.7	310
18	Crisis Resolution and Bank Liquidity. SSRN Electronic Journal, 2008, , .	0.4	20
19	Bankruptcy and the Resolution of Financial Distress**We thank the editor, B. Espen Eckbo, for helpful comments and suggestions, 2008, , 235-287.		85
20	The Aggregate Dynamics of Capital Structure and Macroeconomic Risk. SSRN Electronic Journal, 2008,	0.4	32

#	Article	IF	Citations
21	Creditor Rights and Corporate Risk-Taking. SSRN Electronic Journal, 2008, , .	0.4	5
22	Bankruptcy and the Resolution of Financial Distress. SSRN Electronic Journal, 2008, , .	0.4	8
23	Bank Liquidity Creation (Previously titled 'The Measurement of Bank Liquidity Creation and the Effect) Tj ETQq0 (0 O rgBT /0	Overlock 10 T
24	On the Relation between the Credit Spread Puzzle and the Equity Premium Puzzle. SSRN Electronic Journal, 2008, , .	0.4	63
25	Survival of the Fittest? Financial and Economic Distress and Restructuring Outcomes in Chapter 11. SSRN Electronic Journal, 0, , .	0.4	27
26	Systemic Risk and Deposit Insurance Premiums. SSRN Electronic Journal, 0, , .	0.4	17
27	Creditor Rights and Corporate Risk-Taking. SSRN Electronic Journal, 0, , .	0.4	31
28	Hazardous Times for Monetary Policy: What Do Twenty-Three Million Bank Loans Say about the Effects of Monetary Policy on Credit Risk-Taking?. SSRN Electronic Journal, 0, , .	0.4	102
29	Endogenous Choice of Bank Liquidity: The Role of Fire Sales. SSRN Electronic Journal, 2009, , .	0.4	13
30	Financial Sector Pro-Cyclicality: Lessons from the Crisis. SSRN Electronic Journal, 0, , .	0.4	48
31	Macroeconomic stress-testing banks: a survey of methodologies. , 2009, , 37-67.		26
32	Ex Ante Estimation of a Firm's Distress Risk Parameters from Bond Transaction Data. Journal of Fixed Income, 2009, 19, 6-22.	0.5	0
33	Pricing credit derivatives under stochastic recovery in a hybrid model. Applied Stochastic Models in Business and Industry, 2010, 26, 254-276.	0.9	9
34	Financially Constrained Stock Returns. Journal of Finance, 2009, 64, 1827-1862.	3.2	191
35	Credit Portfolio Loss Forecasts for Economic Downturns. Financial Markets, Institutions and Instruments, 2009, 18, 1-26.	0.9	3
36	Implied recovery. Journal of Economic Dynamics and Control, 2009, 33, 1837-1857.	0.9	61
37	Recovery rates of commercial lending: Empirical evidence for German companies. Journal of Banking and Finance, 2009, 33, 505-513.	1.4	122
38	Bidding strategies and takeover premiums: A review. Journal of Corporate Finance, 2009, 15, 149-178.	2.7	233

#	Article	IF	CITATIONS
39	Simply too complicated. Wilmott Journal, 2009, 1, 41-68.	0.4	3
40	Bank Liquidity Creation. Review of Financial Studies, 2009, 22, 3779-3837.	3.7	775
41	On the Relation Between the Credit Spread Puzzle and the Equity Premium Puzzle. Review of Financial Studies, 2009, 22, 3367-3409.	3.7	356
42	On the accuracy of lossâ€givenâ€default prediction intervals. Journal of Risk Finance, 2009, 10, 131-141.	3.6	1
44	The Economic Role of Jumps and Recovery Rates in the Market for Corporate Default Risk. Journal of Financial and Quantitative Analysis, 2010, 45, 1517-1547.	2.0	53
45	Asset Specificity, Industry Driven Recovery Risk and Loan Pricing. SSRN Electronic Journal, 2010, , .	0.4	1
52	Crossâ€Border Bank M&As and Risk: Evidence from the Bond Market. Journal of Money, Credit and Banking, 2010, 42, 615-645.	0.9	25
53	Catastrophe risk management with counterparty risk using alternative instruments. Insurance: Mathematics and Economics, 2010, 47, 234-245.	0.7	23
54	On the correlation between fraud and default risk. Journal of Business Economics, 2010, 80, 1325-1352.	1.3	2
55	Downturn Credit Portfolio Risk, Regulatory Capital and Prudential Incentives [*] . International Review of Finance, 2010, 10, 185-207.	1.1	18
56	Macroeconomic Conditions and the Puzzles of Credit Spreads and Capital Structure. Journal of Finance, 2010, 65, 2171-2212.	3.2	447
58	When Do Firms Default? A Study of the Default Boundary. SSRN Electronic Journal, 0, , .	0.4	46
60	Capital Structure and the Redeployability of Tangible Assets. SSRN Electronic Journal, 0, , .	0.4	32
61	Bankruptcy Codes, Bargaining, and the Valuation of Distressed Securities. SSRN Electronic Journal, 0, ,	0.4	0
62	Estimating Implied Default Probabilities and Recovery Values: The Case of Greece During the 2010 European Debt Crisis. SSRN Electronic Journal, 2010, , .	0.4	1
63	Bank Liquidity Creation and Risk Taking During Distress. SSRN Electronic Journal, 0, , .	0.4	7
65	Rollover Risk and Market Freezes. SSRN Electronic Journal, 2010, , .	0.4	58
66	Bank Capital, Liquidity Creation and Deposit Insurance. SSRN Electronic Journal, 0, , .	0.4	11

#	Article	IF	CITATIONS
67	The Cross-Section of Recovery Rates and Default Probabilities Implied by Credit Default Swap Spreads. SSRN Electronic Journal, 0, , .	0.4	8
68	Dynamic Debt Structure, Market Value of Firm, and Recovery Rate. SSRN Electronic Journal, 2010, , .	0.4	1
69	The Cost Effectiveness of the Private-Sector Resolution of Failed Bank Assets. SSRN Electronic Journal, 2010, , .	0.4	7
70	Creditors' Bargaining Power and Accounting Conservatism: A Debt Contracting Perspective. SSRN Electronic Journal, 2010, , .	0.4	1
71	Explaining Debt Recovery Using an Endogenous Bankruptcy Model. SSRN Electronic Journal, 0, , .	0.4	0
72	Acquisition Values and Optimal Financial (In)Flexibility. Review of Financial Studies, 2010, 23, 2865-2899.	3.7	11
73	The Levered Equity Risk Premium and Credit Spreads: A Unified Framework. Review of Financial Studies, 2010, 23, 645-703.	3.7	271
74	Recovery rates, default probabilities, and the credit cycle. Journal of Banking and Finance, 2010, 34, 754-764.	1.4	160
75	Market conditions, default risk and credit spreads. Journal of Banking and Finance, 2010, 34, 743-753.	1.4	241
76	Forecasting bank loans loss-given-default. Journal of Banking and Finance, 2010, 34, 2510-2517.	1.4	119
77	The Aggregate Dynamics of Capital Structure and Macroeconomic Risk. Review of Financial Studies, 2010, 23, 4187-4241.	3.7	223
78	The Basel II Risk Parameters. , 2011, , .		32
79	Liquidity and Arbitrage in the Market for Credit Risk. Journal of Financial and Quantitative Analysis, 2011, 46, 627-656.	2.0	117
80	Comparison of modeling methods for Loss Given Default. Journal of Banking and Finance, 2011, 35, 2842-2855.	1.4	109
81	Product Market Interactions and the Propensity to Restructure in Bankruptcy. SSRN Electronic Journal, $2011, \ldots$	0.4	2
82	Financing Constraints and the Amplification of Aggregate Downturns. SSRN Electronic Journal, 2011, , .	0.4	4
83	Private Equity and the Resolution of Financial Distress. SSRN Electronic Journal, 2011, , .	0.4	20
84	Product Market Competition and the Severity of Distressed Asset Sales. SSRN Electronic Journal, 2011,	0.4	O

#	Article	IF	Citations
85	Is Recovery Risk Priced?. SSRN Electronic Journal, 2011, , .	0.4	4
86	Improvements in Loss Given Default Forecasts for Bank Loans. SSRN Electronic Journal, 0, , .	0.4	1
87	The Ownership and Trading of Debt Claims in Chapter 11 Restructurings. SSRN Electronic Journal, 2011 , , .	0.4	8
88	Competition and the Cost of Debt. SSRN Electronic Journal, 2011, , .	0.4	31
89	Generalized Transform Analysis of Affine Processes and Applications in Finance. SSRN Electronic Journal, 2011, , .	0.4	2
90	Loss Given Default of Corporate Bank Loans: Large Scale Evidence from Europe. SSRN Electronic Journal, 2011, , .	0.4	0
91	Debt Contracts, Loss Given Default and Accounting Information. SSRN Electronic Journal, 0, , .	0.4	3
92	Imperfect Competition in the Interbank Market for Liquidity as a Rationale for Central Banking. SSRN Electronic Journal, 2011, , .	0.4	31
93	Credit Rating Agency and Equity Analysts' Adjustments to GAAP Earnings. SSRN Electronic Journal, 2011, , .	0.4	1
95	Default prediction of small and medium-sized enterprises with industry effects. International Journal of Banking, Accounting and Finance, 2011, 3, 207.	0.1	6
96	Does Product Market Competition Increase Credit Availability?. B E Journal of Economic Analysis and Policy, $2011, 11, \ldots$	0.5	5
97	Leverage, Moral Hazard, and Liquidity. Journal of Finance, 2011, 66, 99-138.	3.2	270
98	Bankruptcy and the Collateral Channel. Journal of Finance, 2011, 66, 337-378.	3.2	194
99	Systemic Liquidation Risk and the Diversity–Diversification Tradeâ€Off. Journal of Finance, 2011, 66, 1141-1175.	3.2	141
100	Default and Recovery Risk Dependencies in a Simple Credit Risk Model. European Financial Management, 2011, 17, 120-144.	1.7	33
101	Cross-country variations in capital structures: The role of bankruptcy codes. Journal of Financial Intermediation, 2011, 20, 25-54.	1.4	101
102	Creditor rights and corporate risk-taking. Journal of Financial Economics, 2011, 102, 150-166.	4.6	525
103	Crisis Resolution and Bank Liquidity. Review of Financial Studies, 2011, 24, 2166-2205.	3.7	210

#	ARTICLE	IF	CITATIONS
104	Estimating Implied Default Probabilities and Recovery Valuesfrom Sovereign Bond Prices. Journal of Fixed Income, 2011, 21, 5-14.	0.5	13
105	Recovery and Returns of Distressed Bonds in Bankruptcy. Journal of Fixed Income, 2011, 21, 21-31.	0.5	13
106	Modeling the Loss Distribution. Management Science, 2011, 57, 1267-1287.	2.4	112
107	Modeling Ultimate Loss Given Default on Corporate Debt. Journal of Fixed Income, 2011, 21, 6-20.	0.5	18
108	A Market-Based Study of the Cost of Default. Review of Financial Studies, 2012, 25, 2959-2999.	3.7	137
109	Generalized Transform Analysis of Affine Processes and Applications in Finance. Review of Financial Studies, 2012, 25, 2225-2256.	3.7	54
111	How can economic stochasticity promote or prevent corporate defaults? Managerial Finance, 2012, 38, 230-248.	0.7	0
112	Loss Allocation in Securitization Transactions. Journal of Financial and Quantitative Analysis, 2012, 47, 1125-1153.	2.0	22
113	Imperfect Competition in the Interbank Market for Liquidity as a Rationale for Central Banking. American Economic Journal: Macroeconomics, 2012, 4, 184-217.	1.5	96
114	Implied Severity Density Estimation: An Extended Semiparametric Method to Compute Credit Value at Risk. Computational Economics, 2012, 40, 115-129.	1.5	2
115	Duration of sovereign debt renegotiation. Journal of International Economics, 2012, 86, 252-268.	1.4	60
116	Distress risk premia in expected stock and bond returns. Journal of Banking and Finance, 2012, 36, 225-238.	1.4	8
117	The determinants of bank loan recovery rates. Journal of Banking and Finance, 2012, 36, 923-933.	1.4	82
118	What happens after corporate default? Stylized facts on access to credit. Journal of Banking and Finance, 2012, 36, 2007-2025.	1.4	18
119	The seeds of a crisis: A theory of bank liquidity and risk taking over the business cycle. Journal of Financial Economics, 2012, 106, 349-366.	4.6	409
120	How Much of the Corporate-Treasury Yield Spread Is Due to Credit Risk?. Review of Asset Pricing Studies, 2012, 2, 153-202.	1.5	636
121	Asset Specificity and Firm Value: Evidence from Mergers. SSRN Electronic Journal, 0, , .	0.4	1
122	Product Market Competition and Collateralized Debt. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	Citations
123	The Determinants of Recovery Rates in the US Corporate Bond Market. SSRN Electronic Journal, 0, , .	0.4	10
124	A Market-Based Study of the Cost of Default. SSRN Electronic Journal, 0, , .	0.4	78
125	Stress Testing Banks. SSRN Electronic Journal, 0, , .	0.4	18
126	Bank Capital, Liquidity Creation and Deposit Insurance. SSRN Electronic Journal, 2012, , .	0.4	4
127	How Costly is Corporate Bankruptcy for Top Executives?. SSRN Electronic Journal, 0, , .	0.4	18
128	The Seeds of a Crisis: A Theory of Bank Liquidity and Risk-Taking Over the Business Cycle. SSRN Electronic Journal, 2012, , .	0.4	31
129	Leverage Dynamics Over the Business Cycle. SSRN Electronic Journal, 0, , .	0.4	22
130	Spillover Effects in the Supply Chain: Evidence from Chapter 11 Filings. SSRN Electronic Journal, 2012, ,	0.4	7
131	Strategic Ownership Structure and the Cost of Debt. Review of Financial Studies, 2012, 25, 2257-2299.	3.7	136
132	Information asymmetry and bank regulation: Can the spread of debt contracts be explained by recovery rates?. Journal of Financial Intermediation, 2012, 21, 123-150.	1.4	1
133	Options-based structural model estimation of bond recovery rates. Journal of Financial Intermediation, 2012, 21, 473-506.	1.4	3
134	Friends with money. Journal of Financial Economics, 2012, 103, 169-188.	4.6	448
135	Competition and the cost of debt. Journal of Financial Economics, 2012, 105, 661-682.	4.6	467
136	Fire sales and the financial accelerator. Journal of Monetary Economics, 2012, 59, 336-351.	1.8	13
137	Improvements in loss given default forecasts for bank loans. Journal of Banking and Finance, 2013, 37, 2354-2366.	1.4	39
138	Growth options, macroeconomic conditions, and the cross section of credit risk. Journal of Financial Economics, 2013, 107, 350-385.	4.6	54
139	Effects of debt collection practices on loss given default. Journal of Banking and Finance, 2013, 37, 21-31.	1.4	19
140	Explaining Debt Recovery Using an Endogenous Bankruptcy Model. Journal of Fixed Income, 2013, 23, 114-131.	0.5	3

#	Article	IF	CITATIONS
141	A Theory of Arbitrage Capital. Review of Corporate Finance Studies, 2013, 2, 62-97.	1.4	28
142	Debt Maturity and Asymmetric Information: Evidence from Default Risk Changes. Journal of Financial and Quantitative Analysis, 2013, 48, 789-817.	2.0	63
143	Financial Distress and Corporate Turnaround. , 2013, , .		4
144	The path to impairment: do credit-rating agencies anticipate default events of structured finance transactions?. European Journal of Finance, 2013, 19, 841-860.	1.7	1
145	A collateralized loan's loss under a quadratic Gaussian default intensity process. Quantitative Finance, 2013, 13, 1935-1946.	0.9	0
146	Real Assets and Capital Structure. Journal of Financial and Quantitative Analysis, 2013, 48, 1333-1370.	2.0	161
148	Accounting Conservatism and Creditor Recovery Rate. SSRN Electronic Journal, 2013, , .	0.4	9
149	Fire-Sale Acquisitions and Intra-Industry Contagion. SSRN Electronic Journal, 2013, , .	0.4	O
150	Rare Disasters and Credit Market Puzzles. SSRN Electronic Journal, 2013, , .	0.4	0
151	Financing Asset Sales and Business Cycles. SSRN Electronic Journal, 2013, , .	0.4	2
152	Modelling and Predicting of Australian Mortgage Delinquency Risk: A Preliminary Data Analysis. SSRN Electronic Journal, 2013, , .	0.4	1
153	Bankruptcy Venue Choice and Creditor Recovery. SSRN Electronic Journal, 0, , .	0.4	O
154	Short- and Long-Term Default Risks, Recovery and Liquidity Rates Implied in US Corporate CDS Spreads. SSRN Electronic Journal, 0, , .	0.4	0
155	Long Term Industry Reversals. SSRN Electronic Journal, 2013, , .	0.4	1
156	Recovery Rates in Consumer Lending: Empirical Evidence and Model Comparison. SSRN Electronic Journal, 2013, , .	0.4	1
157	Creditor Coordination Effects and Distress Prediction. SSRN Electronic Journal, 2013, , .	0.4	0
158	Is Tail Risk Priced in Credit Default Swap Premia?. SSRN Electronic Journal, 0, , .	0.4	4
159	Conservatism, Covenants, and Recovery Rates. SSRN Electronic Journal, 0, , .	0.4	9

#	Article	IF	Citations
160	Bankrupt Family Firms. SSRN Electronic Journal, 0, , .	0.4	1
161	Product Market Competition and Collateralized Debt. SSRN Electronic Journal, 0, , .	0.4	0
162	Risk-Based Regulatory Capital and the Basel Accords. , 2014, , .		2
163	Protection of Trade Secrets and Capital Structure Decisions. SSRN Electronic Journal, 2014, , .	0.4	10
164	The Vulture Spread Premium: Distressed Investorss Impact on Recovery Rates and Bond Prices. SSRN Electronic Journal, 0, , .	0.4	0
165	Deposits and Bank Capital Structure. SSRN Electronic Journal, 0, , .	0.4	26
166	Exodus from Sovereign Risk: Global Asset and Information Networks in the Pricing of Corporate Credit Risk. SSRN Electronic Journal, 2014, , .	0.4	2
167	Bond and CDS Pricing with Recovery Risk I: The Stochastic Recovery Merton Model. SSRN Electronic Journal, O, , .	0.4	4
168	Market Perception of Sovereign Credit Risk in the Euro Area During the Financial Crisis. SSRN Electronic Journal, 2014, , .	0.4	4
169	Credit Default Swaps and Loss Given Default: Has the CDS Market Affected the Recovery Rates of U.S. Corporate Defaults?. SSRN Electronic Journal, 0, , .	0.4	0
170	Capital Structure with Endogenous Liquidation Values. SSRN Electronic Journal, 0, , .	0.4	0
171	Leases and Executory Contracts in Chapter 11. SSRN Electronic Journal, 0, , .	0.4	0
172	Interaction-Based Model for Pricing CDS with Counterparty Risk. SSRN Electronic Journal, 2014, , .	0.4	0
173	Modeling Downturn LGD in a Basel Framework. SSRN Electronic Journal, 2014, , .	0.4	2
174	Capital Structure and Systematic Risk. SSRN Electronic Journal, 2014, , .	0.4	17
175	Counterparty Risk: A Review. Annual Review of Financial Economics, 2014, 6, 241-258.	2.5	1
176	Forecasting probabilities of default and loss rates given default in the presence of selection. Journal of the Operational Research Society, 2014, 65, 393-407.	2.1	23
177	Forecasting Mortgage Securitization Risk Under Systematic Risk and Parameter Uncertainty. Journal of Risk and Insurance, 2014, 81, 563-586.	1.0	5

#	ARTICLE	IF	CITATIONS
178	Asset Specificity, Industry-Driven Recovery Risk, and Loan Pricing. Journal of Financial and Quantitative Analysis, 2014, 49, 599-631.	2.0	32
179	Predicting bank loan recovery rates with a mixed continuousâ€discrete model. Applied Stochastic Models in Business and Industry, 2014, 30, 99-114.	0.9	25
180	Macroeconomic effects of corporate default crisis: A long-term perspective. Journal of Financial Economics, 2014, 111, 297-310.	4.6	49
181	Hazardous Times for Monetary Policy: What Do Twenty-Three Million Bank Loans Say About the Effects of Monetary Policy on Credit Risk-Taking?. Econometrica, 2014, 82, 463-505.	2.6	829
182	Ultimate recovery mixtures. Journal of Banking and Finance, 2014, 40, 116-129.	1.4	58
183	Is recovery risk priced?. Journal of Banking and Finance, 2014, 40, 257-270.	1.4	24
184	Default prediction with dynamic sectoral and macroeconomic frailties. Journal of Banking and Finance, 2014, 40, 211-226.	1.4	12
185	Dynamic capital structure with callable debt and debt renegotiations. Journal of Corporate Finance, 2014, 29, 644-661.	2.7	37
186	National Governance Bundles and Corporate Agency Costs: A Crossâ€Country Analysis. Corporate Governance: an International Review, 2014, 22, 230-251.	2.4	54
187	Financial statement recasting and credit risk assessment. Accounting and Finance, 2014, 54, 47-82.	1.7	11
188	The effects of resolution methods and industry stress on the loss on assets from bank failures. Journal of Financial Stability, 2014, 15, 18-31.	2.6	25
189	Ensemble Predictions of Recovery Rates. Journal of Financial Services Research, 2014, 46, 177-193.	0.6	37
190	Predicting restaurant financial distress using decision tree and AdaBoosted decision tree models. Economic Modelling, 2014, 36, 354-362.	1.8	142
191	Stress testing banks. International Journal of Forecasting, 2014, 30, 717-728.	3.9	103
192	The determinants of recovery rates in the US corporate bond market. Journal of Financial Economics, 2014, 114, 155-177.	4.6	138
193	Long Run Relationships in Banking. Foundations and Trends in Finance, 2014, 8, 55-143.	1.7	15
195	The Cross Section of Recovery Rates and Default Probabilities Implied by Credit Default Swap Spreads. Journal of Financial and Quantitative Analysis, 2014, 49, 193-220.	2.0	41
196	Asset Fire Sales by Banks: Evidence from Commercial REO Sales. Review of Corporate Finance Studies, 0, , cfv005.	1.4	3

#	Article	IF	CITATIONS
197	Perceiving causes of credit risk in mid-market lending: evidence from India. International Journal of Business Continuity and Risk Management, 2015, 6, 77.	0.2	1
198	Leases and Executory Contracts in Chapter 11. Journal of Empirical Legal Studies, 2015, 12, 637-663.	0.5	4
200	Fire Sale Discount: Evidence from the Sale of Minority Equity Stakes. SSRN Electronic Journal, 0, , .	0.4	0
201	Cashing Out: The Rise of M&A in Bankruptcy. SSRN Electronic Journal, 2015, , .	0.4	8
202	The Bright Side of Fire Sales. SSRN Electronic Journal, 2015, , .	0.4	8
203	Cyclicality in Losses on Bank Loans. SSRN Electronic Journal, 0, , .	0.4	0
204	Inferring Correlations of Asset Values and Distances-to-Default from CDS Spreads: A Structural Model Approach. Review of Asset Pricing Studies, 2015, 5, 112-154.	1.5	2
205	Modeling loss given default with stochastic collateral. Economic Modelling, 2015, 44, 162-170.	1.8	21
206	Simulating Risk Contributions of Credit Portfolios. Operations Research, 2015, 63, 104-121.	1.2	18
207	Separating the Components of Default Risk: A Derivative-Based Approach. Quarterly Journal of Finance, 2015, 05, 1550005.	0.4	25
208	Credit spreads and state-dependent volatility: Theory and empirical evidence. Journal of Banking and Finance, 2015, 55, 215-231.	1.4	14
209	Duration of bankruptcy proceedings and monetary policy effectiveness. Journal of Macroeconomics, 2015, 44, 295-302.	0.7	4
210	Financial Distress, Stock Returns, and the 1978 Bankruptcy Reform Act. Review of Financial Studies, 2015, 28, 1810-1847.	3.7	60
211	Creditor recovery: The macroeconomic dependence of industry equilibrium. Journal of Financial Stability, 2015, 18, 172-186.	2.6	21
212	Estimation of correlations in portfolio credit risk models based on noisy security prices. Journal of Economic Dynamics and Control, 2015, 61, 334-349.	0.9	6
213	The determinants of CDS open interest dynamics. Journal of Financial Stability, 2015, 21, 95-109.	2.6	5
214	Financing Constraints and the Amplification of Aggregate Downturns. Review of Financial Studies, 2015, 28, 2463-2501.	3.7	35
215	Deposits and bank capital structure. Journal of Financial Economics, 2015, 118, 601-619.	4.6	147

#	Article	IF	CITATIONS
216	Support vector regression for loss given default modelling. European Journal of Operational Research, 2015, 240, 528-538.	3.5	73
217	Overpayment, Financial Distress, and Investor Horizons. SSRN Electronic Journal, 2016, , .	0.4	0
218	Unemployment and Credit Risk. SSRN Electronic Journal, 0, , .	0.4	7
219	Shareholder Litigation Rights and the Cost of Debt: Evidence from Derivative Lawsuits. SSRN Electronic Journal, 0, , .	0.4	0
220	Do Bondholders Value Senior Loan Lender Control Rights?. SSRN Electronic Journal, 0, , .	0.4	0
221	Estimating Lifetime Expected Credit Losses Under IFRS 9. SSRN Electronic Journal, 2016, , .	0.4	9
222	Shock Propagation and Banking Structure. SSRN Electronic Journal, 0, , .	0.4	0
223	Exodus from Sovereign Risk: Global Asset and Information Networks in the Pricing of Corporate Credit Risk. Journal of Finance, 2016, 71, 1813-1856.	3.2	33
224	Debtor-in-possession financing, loan-to-loan, and loan-to-own. Journal of Corporate Finance, 2016, 39, 121-138.	2.7	38
225	Spreading the Misery? Sources of Bankruptcy Spillover in the Supply Chain. Journal of Financial and Quantitative Analysis, 2016, 51, 1955-1990.	2.0	108
226	What drives the time to resolution of defaulted bank loans?. Finance Research Letters, 2016, 18, 7-31.	3.4	9
227	How costly is corporate bankruptcy for the CEO?. Journal of Financial Economics, 2016, 121, 210-229.	4.6	130
228	A Two-Stage Probit Model for Predicting Recovery Rates. Journal of Financial Services Research, 2016, 50, 311-339.	0.6	10
229	Market perception of sovereign credit risk in the euro area during the financial crisis. North American Journal of Economics and Finance, 2016, 37, 168-189.	1.8	7
230	Leverage dynamics over the business cycle. Journal of Financial Economics, 2016, 122, 21-41.	4.6	108
232	Distressed Debt Restructuring in the Presence of Credit Default Swaps. Journal of Money, Credit and Banking, 2016, 48, 165-201.	0.9	39
233	Do corporate bond recovery rates monitored by corporate governance mechanisms?. Managerial Finance, 2016, 42, 830-848.	0.7	2
234	Bank Recapitalization, Regulatory Intervention, and Repayment. Journal of Money, Credit and Banking, 2016, 48, 1467-1494.	0.9	9

#	Article	IF	CITATIONS
235	The volatility of a firm's assets and the leverage effect. Journal of Financial Economics, 2016, 121, 254-277.	4.6	109
236	Product Market Competition and the Severity of Distressed Asset Sales. Review of Finance, 2016, , rfw005.	3.2	3
237	Robustness of banking networks to idiosyncratic and systemic shocks: a network-based approach. Journal of Economic Interaction and Coordination, 2016, 11, 95-117.	0.4	13
238	Predicting recovery rates using logistic quantile regression with bounded outcomes. Quantitative Finance, 2016, 16, 777-792.	0.9	19
239	The good, the bad and the impaired: A credit risk model of the Irish mortgage market. Journal of Financial Stability, 2016, 22, 1-9.	2.6	21
240	The ownership and trading of debt claims in Chapter 11 restructurings. Journal of Financial Economics, 2016, 119, 316-335.	4.6	121
241	The expected cost of default. Journal of Financial Economics, 2016, 119, 284-299.	4.6	170
242	Bank Capital, Liquidity Creation and Deposit Insurance. Journal of Financial Services Research, 2017, 51, 97-123.	0.6	68
243	Rare Disasters, Credit, and Option Market Puzzles. Management Science, 2017, 63, 1341-1364.	2.4	9
244	Global Credit Risk: World, Country and Industry Factors. Journal of Applied Econometrics, 2017, 32, 296-317.	1.3	30
245	Industry Characteristics, Risk Premiums, and Debt Pricing. Accounting Review, 2017, 92, 1-27.	1.7	23
246	Corporate distress and turnaround: integrating the literature and directing future research. Business Research, 2017, 10, 3-47.	4.0	44
247	Product market competition and access to credit. Small Business Economics, 2017, 49, 295-318.	4.4	6
248	Do Bank Loans To Financially Distressed Firms Lead To Innovation?. Japanese Economic Review, 2017, 68, 244-256.	0.8	4
249	Collateralization, leverage, and stressed expected loss. Journal of Financial Stability, 2017, 33, 226-243.	2.6	7
250	Credit Rating Agency and Equity Analysts' Adjustments to <scp>GAAP</scp> Earnings. Contemporary Accounting Research, 2017, 34, 783-817.	1.5	10
251	Fuzzy decision fusion approach for loss-given-default modeling. European Journal of Operational Research, 2017, 262, 780-791.	3.5	39
252	Balance sheet conservatism and audit reporting conservatism. Journal of Business Finance and Accounting, 2017, 44, 897-924.	1.5	16

#	Article	IF	Citations
253	Correlated Default and Financial Intermediation. Journal of Finance, 2017, 72, 1253-1284.	3.2	9
254	PROBABILITY DENSITY OF RECOVERY RATE GIVEN DEFAULT OF A FIRM'S DEBT AND ITS CONSTITUENT TRANCHES. International Journal of Theoretical and Applied Finance, 2017, 20, 1750023.	0.2	1
255	Is it obligor or instrument that explains recovery rate: Evidence from US corporate bond. Journal of Financial Stability, 2017, 28, 1-15.	2.6	6
256	A Modified Reduced-Form Model with Time-Varying Default and Recovery Rates and Its Applications in Pricing Convertible Bonds. Journal of Derivatives, 2017, 24, 52-79.	0.1	5
257	Extreme Returns and Herding of Trade Imbalances*. Review of Finance, 2017, 21, 2379-2399.	3.2	4
258	Credit Relationships and Business Bankruptcy during the Great Depression. American Economic Journal: Macroeconomics, 2017, 9, 228-255.	1.5	12
259	Systemic risk with endogenous loss given default. Journal of Empirical Finance, 2017, 44, 145-157.	0.9	3
260	"In the Short Run Blasé, In the Long Run Risqué― Schmalenbach Business Review, 2017, 18, 181-226.	0.9	0
261	Fire sale discount: Evidence from the sale of minority equity stakes. Journal of Financial Economics, 2017, 125, 475-490.	4.6	17
262	Fire Sales and House Prices: Evidence from Estate Sales Due to Sudden Death. Management Science, 2017, 63, 201-212.	2.4	21
264	Shock Propagation and Banking Structure. SSRN Electronic Journal, 0, , .	0.4	2
265	Conflicts of Interest in Financial Distress: The Role of Employees. International Journal of Economics and Finance, 2017, 9, 101.	0.2	0
266	Bond and CDS Pricing via the Stochastic Recovery Black-Cox Model. Risks, 2017, 5, 26.	1.3	4
268	Spillovers in Asset Prices: The Curious Case of Haunted Houses. SSRN Electronic Journal, 0, , .	0.4	1
270	The Rise, Fall, and Resurrection of Iceland: A Postmortem Analysis of the 2008 Financial Crisis. Brookings Papers on Economic Activity, 2017, 2017, 191-308.	0.8	26
271	Asset Redeployability, Liquidation Value, and Endogenous Capital Structure Heterogeneity. SSRN Electronic Journal, 2017, , .	0.4	0
272	Credit Insurance, Distress Resolution Costs, and Bond Spreads. Financial Management, 2018, 47, 931-951.	1.5	11
273	The impact of loan loss provisioning on bank capital requirements. Journal of Financial Stability, 2018, 36, 114-129.	2.6	57

#	Article	IF	Citations
274	Protection of trade secrets and capital structure decisions. Journal of Financial Economics, 2018, 128, 266-286.	4.6	248
275	Fire-sale acquisitions and intra-industry contagion. Journal of Corporate Finance, 2018, 50, 265-293.	2.7	17
276	Cyclicality in losses on bank loans. Journal of Applied Econometrics, 2018, 33, 533-552.	1.3	5
277	Modeling recovery rates of corporate defaulted bonds in developed and developing countries. Emerging Markets Review, 2018, 36, 28-44.	2.2	5
278	Macroeconomic variable selection for creditor recovery rates. Journal of Banking and Finance, 2018, 89, 14-25.	1.4	40
279	Dynamic bankruptcy procedure with asymmetric information between insiders and outsiders. Journal of Economic Dynamics and Control, 2018, 90, 118-137.	0.9	9
280	Asset specificity and conditional accounting conservatism. Journal of Business Finance and Accounting, 2018, 45, 839-870.	1.5	10
281	Uncovering the impact of regulatory uncertainty on credit spreads: A study of the U.S. covered bond experience. Journal of Financial Markets, 2018, 39, 84-110.	0.7	1
282	Is there a missing factor? A canonical correlation approach to factor models. Review of Financial Economics, 2018, 36, 321-347.	0.6	0
283	The Interplay between Regulations and Financial Stability. Journal of Financial Services Research, 2018, 53, 233-248.	0.6	27
284	Predicting hospitality financial distress with ensemble models: the case of US hotels, restaurants, and amusement and recreation. Service Business, 2018, 12, 483-503.	2.2	27
285	Financing, fire sales, and the stockholder wealth effects of asset divestiture announcements. Journal of Corporate Finance, 2018, 50, 323-348.	2.7	12
286	A logistic regression point of view toward loss given default distribution estimation. Quantitative Finance, 2018, 18, 419-435.	0.9	6
287	Financing Asset Sales and Business Cycles*. Review of Finance, 2018, 22, 243-277.	3.2	31
288	Measuring Agency Costs over the Business Cycle. Management Science, 2018, 64, 5748-5768.	2.4	14
289	Sold Below Value? Why Takeover Offers Can Have Negative Premiums. Financial Management, 2018, 47, 421-450.	1.5	4
290	Asset specificity and firm value: Evidence from mergers. Journal of Corporate Finance, 2018, 48, 375-412.	2.7	25
291	Shareholder litigation rights and the cost of debt: Evidence from derivative lawsuits. Journal of Corporate Finance, 2018, 48, 169-186.	2.7	92

#	Article	IF	CITATIONS
292	A stochastic model with interacting managerial operating options and debt rescheduling. European Journal of Operational Research, 2018, 267, 236-249.	3.5	7
293	Senior Lender Control: Monitoring Spillover or Creditor Conflict?. Journal of Law, Finance, and Accounting, 2018, 3, 373-411.	0.1	3
294	Credit Risk Spillovers and Financial Flexibility. SSRN Electronic Journal, 0, , .	0.4	0
295	Internal Default Risk Model: Simulation of Default Times And Recovery Rates within the New FRTB Framework. SSRN Electronic Journal, 0, , .	0.4	0
296	Taming the Dark Side of Asset Liquidity: The Role of Short-Term Debt. SSRN Electronic Journal, 0, , .	0.4	0
297	A General Equilibrium Appraisal of Capital Shortfall. SSRN Electronic Journal, 2018, , .	0.4	0
298	Contingent Claims and Hedging of Credit Risk with Equity Options. SSRN Electronic Journal, 0, , .	0.4	1
299	The Interplay between Regulations and Financial Stability. SSRN Electronic Journal, 0, , .	0.4	1
300	The Term Structure of Expected Recovery Rates. Journal of Financial and Quantitative Analysis, 2018, 53, 2619-2661.	2.0	18
301	Corporate Financial Distress: A Roadmap of the Academic Literature Concerning its Definition and Tools of Evaluation. , 2018, , 5-47.		5
302	Improving corporate bond recovery rate prediction using multi-factor support vector regressions. European Journal of Operational Research, 2018, 271, 664-675.	3.5	39
303	CEO incentive pay around performance declines. Managerial Finance, 2018, 44, 1047-1067.	0.7	2
304	A copula sample selection model for predicting multi-year LGDs and Lifetime Expected Losses. Journal of Empirical Finance, 2018, 47, 246-262.	0.9	10
305	How do firms respond to empty creditor holdout in distressed exchanges?. Journal of Banking and Finance, 2018, 94, 251-266.	1.4	5
307	Financial distress and competitors' investment. Journal of Corporate Finance, 2018, 51, 182-209.	2.7	23
308	Systematic Effects among Loss Given Defaults and their Implications on Downturn Estimation. European Journal of Operational Research, 2018, 271, 1113-1144.	3.5	19
309	Predicting Loss Distributions for Small-Size Defaulted-Debt Portfolios Using a Convolution Technique that Allows Probability Masses to Occur at Boundary Points. Journal of Financial Services Research, 2019, 56, 95-117.	0.6	1
310	Satisfying Bank Capital Requirements: A Robustness Approach in a Modified Roy Safety-First Framework. Mathematics, 2019, 7, 593.	1.1	4

#	Article	IF	Citations
311	Recovery rates: Uncertainty certainly matters. Journal of Banking and Finance, 2019, 106, 371-383.	1.4	21
312	Effect of Financing Costs and Constraints on Real Investments: The Case of Inventories. Production and Operations Management, 2019, 28, 2573-2593.	2.1	14
313	Liquidation, fire sales, and acquirers' private information. Journal of Economic Dynamics and Control, 2019, 108, 103769.	0.9	4
314	Forward-looking solvency contagion. Journal of Economic Dynamics and Control, 2019, 108, 103755.	0.9	11
315	Do the Right Firms Survive Bankruptcy?. SSRN Electronic Journal, 0, , .	0.4	3
316	Financial market development and firm investment in tax avoidance: Evidence from credit default swap market. Journal of Banking and Finance, 2019, 107, 105608.	1.4	10
317	Recovery Rates: Uncertainty Certainly Matters. SSRN Electronic Journal, 0, , .	0.4	0
318	The Determinants of Market-Implied Recovery Rates. Risks, 2019, 7, 57.	1.3	4
319	What Makes Financial Markets Special? Systemic Risk and Its Measurement in Financial Networks. SSRN Electronic Journal, 0, , .	0.4	6
320	Modeling recovery rate for leveraged loans. Economic Modelling, 2019, 81, 231-241.	1.8	7
321	Distress cost and corporate financing policy: evidence from the equity options market. Applied Economics, 2019, 51, 4299-4312.	1.2	1
322	The Bright Side of Fire Sales. Review of Financial Studies, 2019, 32, 4228-4270.	3.7	26
325	Shock Propagation and Banking Structure. Review of Financial Studies, 2019, 32, 2499-2540.	3.7	89
326	Corporate distress, troubled debt restructurings and equity stripping. South Asian Journal of Business Studies, 2019, 8, 105-126.	0.5	3
327	Financial distress, short sale constraints, and mispricing. Pacific-Basin Finance Journal, 2019, 53, 94-111.	2.0	6
328	The collateral channel under imperfect debt enforcement. European Economic Review, 2019, 111, 336-359.	1,2	12
329	Efficacy of industry factors for corporate default prediction. IIMB Management Review, 2019, 31, 71-77.	0.7	9
330	Financial Frictions, Financial Shocks, and Aggregate Volatility. Journal of Money, Credit and Banking, 2019, 51, 1581-1621.	0.9	14

#	ARTICLE	lF	Citations
331	Do rivals enhance your credit conditions?. Journal of Economic Behavior and Organization, 2019, 157, 228-243.	1.0	2
332	Credit portfolio selection with decaying contagion intensities. Mathematical Finance, 2019, 29, 137-173.	0.9	16
333	Bank capital, fire sales, and the social value of deposits. Economic Theory, 2020, 69, 919-963.	0.5	4
334	Intraâ€industry bankruptcy contagion: Evidence from the pricing of industry recovery rates. European Financial Management, 2020, 26, 503-534.	1.7	7
335	Asset Redeployability, Liquidation Value, and Endogenous Capital Structure Heterogeneity. Journal of Financial and Quantitative Analysis, 2020, 55, 1619-1656.	2.0	5
336	Distress risk, product market competition, and corporate bond yield spreads. Review of Quantitative Finance and Accounting, 2020, 55, 1093-1135.	0.8	4
337	How Do Laws and Institutions Affect Recovery Rates for Collateral?. Review of Corporate Finance Studies, 2020, 9, 1-43.	1.4	15
338	Predicting loss given default in leasing: A closer look at models and variable selection. International Journal of Forecasting, 2020, 36, 248-266.	3.9	19
339	The Schumpeterian role of banks: Credit reallocation and capital structure. European Economic Review, 2020, 121, 103349.	1.2	4
340	A novel insurance system for associated loans: the realization of reducing bankruptcy cost. Management Decision, 2020, 58, 146-163.	2.2	0
341	Random LGD adjustments in the Vasicek credit risk model. European Journal of Finance, 2020, 26, 1856-1875.	1.7	3
342	Taming the dark side of asset liquidity: The role of short-term debt. International Review of Economics and Finance, 2020, 69, 539-562.	2.2	1
343	Default recovery rates and aggregate fluctuations. Journal of Economic Dynamics and Control, 2020, 121, 104011.	0.9	4
345	CORPORATE BONDS AND PRODUCT MARKET COMPETITION. Journal of Financial Research, 2020, 43, 615-647.	0.7	5
346	CEO turnover and bankrupt firms' emergence. Journal of Business Finance and Accounting, 2020, 47, 1238-1267.	1.5	6
347	Corporate Taxes and Capital Structure: A Long-Term Historical Perspective. Critical Finance Review, 2020, 9, 1-28.	0.4	6
348	The determinants of bank loan recovery rates in good times and bad $\hat{a}\in$ New evidence. Journal of Economic Behavior and Organization, 2020, 177, 875-897.	1.0	9
349	Stakeholder Orientation and the Cost of Debt: Evidence from State-Level Adoption of Constituency Statutes. Journal of Financial and Quantitative Analysis, 2021, 56, 1908-1944.	2.0	51

#	Article	IF	CITATIONS
350	Financial Distress, Prediction, and Strategies by Firms: AÂSystematic Review of Literature. Periodica Polytechnica, Social and Management Sciences, 2020, 28, 162-176.	0.2	2
351	Insolvency regimes and firms' default risk under economic uncertainty and shocks. Economic Modelling, 2020, 91, 180-197.	1.8	20
352	Predicting LGD distributions with mixed continuous and discrete ordinal outcomes. International Journal of Forecasting, 2020, 36, 1003-1022.	3.9	2
353	A general equilibrium theory of banks' capital structure. Journal of Economic Theory, 2020, 186, 104995.	0.5	7
354	Bayesian loss given default estimation for European sovereign bonds. International Journal of Forecasting, 2020, 36, 1073-1091.	3.9	7
355	Predicting the Loss Given Default Distribution with the Zero-Inflated Censored Beta-Mixture Regression that Allows Probability Masses and Bimodality. Journal of Financial Services Research, 2021, 59, 143-172.	0.6	2
356	Loss given default decomposition using mixture distributions of in-default events. European Journal of Operational Research, 2021, 292, 1187-1199.	3.5	6
357	Watering a lemon tree: Heterogeneous risk taking and monetary policy transmission. Journal of Financial Intermediation, 2021, 47, 100873.	1.4	0
358	Are Bond Defaults with the Connivance of Credit Rating: An Analysis of China's Bond Market. Open Journal of Business and Management, 2021, 09, 2171-2182.	0.3	0
359	Rethinking capital structure decision and corporate social responsibility in response to COVIDâ€19. Accounting and Finance, 2021, 61, 4757-4788.	1.7	46
360	Corporate Crises and Strategic Recovery. Contributions To Finance and Accounting, 2021, , 77-105.	0.3	0
361	Dynamics of Secured and Unsecured Debt over the Business Cycle. SSRN Electronic Journal, 0, , .	0.4	0
362	Impact Assessment Study of NPAs and Rate of Recovery: Are Private Sector Banks in India Better off?. Global Business Review, 0, , 097215092098030.	1.6	1
363	Dynamics of secured and unsecured debt over the business cycle. Review of Economic Dynamics, 2022, 44, 284-314.	0.7	5
364	Global equity offerings and access to domestic loan market: U.S. evidence. International Review of Financial Analysis, 2021, 74, 101711.	3.1	0
365	FINANCING AND INVESTMENT STRATEGIES UNDER CREDITOR-MAXIMIZED LIQUIDATION. International Journal of Theoretical and Applied Finance, 2021, 24, 2150013.	0.2	О
366	Credit risk spillovers and cash holdings. Journal of Corporate Finance, 2021, 68, 101965.	2.7	6
367	Intertemporal defaulted bond recoveries prediction via machine learning. European Journal of Operational Research, 2022, 297, 1162-1177.	3.5	12

#	Article	IF	CITATIONS
368	Reorganization or Liquidation: Bankruptcy Choice and Firm Dynamics. Review of Economic Studies, 2021, 88, 2239-2274.	2.9	28
369	Predicting loss given default using post-default information. Knowledge-Based Systems, 2021, 224, 107068.	4.0	8
370	The bank as Grim Reaper: Debt composition and bankruptcy thresholds. Journal of Financial Economics, 2021, 142, 1092-1108.	4.6	4
371	Do the right firms survive bankruptcy?. Journal of Financial Economics, 2022, 144, 523-546.	4.6	21
372	Systemic Risk in Financial Networks: A Survey. Annual Review of Economics, 2021, 13, 171-202.	2.4	61
373	Private Equity and the Resolution of Financial Distress. Review of Corporate Finance Studies, 2021, 10, 694-747.	1.4	33
374	FinTech Credit and Entrepreneurial Growth. SSRN Electronic Journal, 0, , .	0.4	8
375	Bank Specialization and Zombie Lending. SSRN Electronic Journal, 0, , .	0.4	0
376	Estimating Loss Given Default Based on Beta Regression. Computers, Materials and Continua, 2021, 66, 3329-3344.	1.5	2
377	Customer Concentration and Speed of Capital Structure Adjustments. SSRN Electronic Journal, 0, , .	0.4	0
378	Credit Risk Modeling. , 2009, , 787-798.		22
379	Modelling Loss Given Default: A "Point in Time―Approach. , 2011, , 137-150.		11
381	Default Recovery Rates and Lgd in Credit Risk Modelling and Practice., 0,, 38-65.		18
382	Are the Borrowing Costs of Large Financial Firms Unusual?. Finance and Economics Discussion Series, 2015, 2015, 1-64.	0.2	8
383	Unexpected Recovery Risk and LGD Discount Rate Determination. European Financial and Accounting Journal, 2009, 4, 61-84.	0.4	5
384	Debt structure, market value of firm and recovery rate. Journal of Credit Risk, 2013, 9, 3-37.	0.2	6
385	The Levered Equity Risk Premium and Credit Spreads: A Unified Framework. SSRN Electronic Journal, 0, ,	0.4	23
386	Implied Recovery. SSRN Electronic Journal, 0, , .	0.4	12

#	Article	IF	CITATIONS
387	Acquisition Values and Optimal Financial (In)Flexibility. SSRN Electronic Journal, 0, , .	0.4	3
388	Information Asymmetries and Securitization Design. SSRN Electronic Journal, 0, , .	0.4	10
389	Systemic Liquidation Risk and the Diversity-Diversification Trade-Off. SSRN Electronic Journal, 0, , .	0.4	7
390	Estimating Conservative Loss Given Default. SSRN Electronic Journal, 0, , .	0.4	4
391	A Theory of Slow-Moving Capital and Contagion. SSRN Electronic Journal, 0, , .	0.4	25
392	Financial Statement Recasting and Credit Risk Assessment. SSRN Electronic Journal, 0, , .	0.4	6
393	Loss, Default, and Loss Given Default Modeling. SSRN Electronic Journal, 0, , .	0.4	10
394	Recovery Rates and Macroeconomic Conditions: The Role of Loan Covenants. SSRN Electronic Journal, 0, , .	0.4	27
395	The Volatility of the Firm's Assets. SSRN Electronic Journal, 0, , .	0.4	17
396	Estimating LGD Correlation. SSRN Electronic Journal, 0, , .	0.4	5
397	Anatomy of Trading and Liquidity in the Credit Default Swaps Market. SSRN Electronic Journal, 0, , .	0.4	2
398	Rating Performance and Agency Incentives of Structured Finance Transactions. SSRN Electronic Journal, 0, , .	0.4	1
399	A Two-Factor Model for PD and LGD Correlation. SSRN Electronic Journal, 0, , .	0.4	12
401	Credit, Vacancies and Unemployment Fluctuations. SSRN Electronic Journal, 0, , .	0.4	14
402	Friends with Money. SSRN Electronic Journal, 0, , .	0.4	32
403	In- and Out-of-Court Debt Restructuring in the Presence of Credit Default Swaps. SSRN Electronic Journal, 0, , .	0.4	6
404	Empirical Performance of LGD Prediction Models. SSRN Electronic Journal, 0, , .	0.4	1
406	Empty Creditors and Distressed Debt Restructuring. SSRN Electronic Journal, 0, , .	0.4	5

#	Article	IF	CITATIONS
407	Credit Contagion in Financial Markets: A Network-Based Approach. SSRN Electronic Journal, 0, , .	0.4	8
408	The Recovery Factor in Credit Default Swaps. SSRN Electronic Journal, 0, , .	0.4	1
409	Sold Below Value? Why Some Targets Accept Very Low and Even Negative Takeover Premiums. SSRN Electronic Journal, 0, , .	0.4	2
410	Liquidity Management and Industry Interactions: Evidence from Debt Maturity Choices. SSRN Electronic Journal, 0, , .	0.4	2
411	Fire Sales and House Prices: Evidence from Estate Sales Due to Sudden Death. SSRN Electronic Journal, 0, , .	0.4	4
412	An Investigation of the Most Appropriate Capital Structure Theory and Leverage Level Determinants. SSRN Electronic Journal, 0, , .	0.4	6
413	Market Expectations of Recovery Rates. SSRN Electronic Journal, 0, , .	0.4	6
414	Capital Study Report: Use of Market Discipline. SSRN Electronic Journal, 0, , .	0.4	1
415	Uncovering Collateral Constraints. SSRN Electronic Journal, 0, , .	0.4	4
416	Are Borrowing Costs of Large Financial Firms Unusual?. SSRN Electronic Journal, 0, , .	0.4	3
417	Safe Assets and Dangerous Liabilities: How Bank-Level Frictions Explain Bank Seniority. SSRN Electronic Journal, 0, , .	0.4	3
418	CDS, Strategic Behavior, and Credit Spreads. SSRN Electronic Journal, 0, , .	0.4	2
419	Bond and CDS Pricing with Recovery Risk II: The Stochastic Recovery Black-Cox Model. SSRN Electronic Journal, 0, , .	0.4	3
420	Corporate Debt Choice and Bank Capital Regulation. SSRN Electronic Journal, 0, , .	0.4	3
421	Bank Capital Structure, Fire Sales, and the Social Value of Deposits. SSRN Electronic Journal, 0, , .	0.4	4
422	Shock Propagation and Banking Structure. SSRN Electronic Journal, 0, , .	0.4	3
423	Do Labor Conditions Matter in Loan Contracting? Evidence from Labor Specificity. SSRN Electronic Journal, 0, , .	0.4	3
424	Systemic Risk in Financial Networks: A Survey. SSRN Electronic Journal, 0, , .	0.4	8

#	ARTICLE	IF	CITATIONS
425	Credit Freezes, Equilibrium Multiplicity, and Optimal Bailouts in Financial Networks. SSRN Electronic Journal, 0, , .	0.4	7
426	Modeling Defaultable Securities With Recovery Risk. SSRN Electronic Journal, 0, , .	0.4	4
427	Discount Rate for Workout Recovery: An Empirical Study. SSRN Electronic Journal, 0, , .	0.4	9
428	Liquidation Values and the Credibility of Financial Contract Renegotiation: Evidence from U.S. Airlines. SSRN Electronic Journal, 0, , .	0.4	10
429	Fire-Sale FDI. SSRN Electronic Journal, 0, , .	0.4	21
430	Exploring Common Factors in the Term Structure of Credit Spreads: The Use of Canonical Correlations. SSRN Electronic Journal, 0, , .	0.4	2
431	Accounting Conservatism and Creditor Recovery Rate. Accounting Review, 2015, 90, 2267-2303.	1.7	62
432	Modeling Ultimate Loss Given Default on Corporate Debt. Journal of Fixed Income, 0, , 110601013524086.	0.5	4
433	Estimating Implied Default Probabilities and Recovery Values from Sovereign Bond Prices. Journal of Fixed Income, 0, , 110831070447006.	0.5	2
434	Implied Correlations: <i>Smiles or Smirks?</i> . Journal of Derivatives, 2008, 16, 7-35.	0.1	7
435	Procyclicality and Fair Value Accounting. IMF Working Papers, 2009, 09, 1.	0.5	14
437	Fire Sales: Revisiting the Market Equilibrium Approach. SSRN Electronic Journal, 0, , .	0.4	0
438	Bank Commercial Loan Fair Value Practices. Finance and Economics Discussion Series, 2007, 2007, 1-52.	0.2	2
439	Credit Losses in Economic Downturns - Empirical Evidence for Hong Kong Mortgage Loans. SSRN Electronic Journal, 0, , .	0.4	0
440	The Cyclical Behavior of Default and Recovery Rates. SSRN Electronic Journal, 0, , .	0.4	2
441	Blockholder Illiquidity, Marketability Discounts, and Stock Price Discounts. SSRN Electronic Journal, 0, , .	0.4	0
442	The Empirical Relation between Credit Quality, Recovery, and Correlation. SSRN Electronic Journal, 0, ,	0.4	1
443	Unexpected Recovery Risk and LGD Discount Rate Determination. SSRN Electronic Journal, 0, , .	0.4	O

#	Article	IF	Citations
444	Fire Sales and the Financial Accelerator. IMF Working Papers, 2010, 10, 1.	0.5	0
445	Recovery Determinants of Distressed Banks: Regulators, Market Discipline, or the Environment?. IMF Working Papers, 2010, 10, 1.	0.5	2
446	Business Cycles and the Bankruptcy Code: A Structural Approach. SSRN Electronic Journal, 0, , .	0.4	2
447	Securitization Rating Performance and Agency Incentives. SSRN Electronic Journal, 0, , .	0.4	O
448	Rating Performance and Agency Incentives of Structured Finance Transactions. SSRN Electronic Journal, 0, , .	0.4	1
449	Cross-Border Bank M&As and Risk: Evidence from the Bond Market. SSRN Electronic Journal, 0, , .	0.4	4
451	Does Product Market Competition Increase Credit Availability?. SSRN Electronic Journal, 0, , .	0.4	0
452	Market-Based Structural Determinants of Australian CDS Spreads. SSRN Electronic Journal, 0, , .	0.4	О
453	Facility Sustainment and Firm Value: A Case Study Based on Target Corporation. Journal of Sustainable Real Estate, 2011, 3, 232-253.	0.5	1
454	What Happens after Default? Stylized Facts on Access to Credit. SSRN Electronic Journal, 0, , .	0.4	0
455	What Determines Creditor Recoveries?. SSRN Electronic Journal, 0, , .	0.4	0
456	Securitization Rating Performance and Agency Incentives. SSRN Electronic Journal, 0, , .	0.4	0
458	General Issues in Bankruptcy Law. , 2012, , 5-19.		0
461	Financing Constraints and the Amplification of Aggregate Downturns. SSRN Electronic Journal, 0, , .	0.4	0
462	Rare Macro Disasters in Credit and Option Markets. SSRN Electronic Journal, 0, , .	0.4	0
463	Creditors' Expected Recovery and Internal Control Quality: Evidence from Credit Default Swaps. SSRN Electronic Journal, 0, , .	0.4	0
464	Do Banks Monitor Corporate Decisions? - Evidence from Bank Financing of Mergers and Acquisitions. SSRN Electronic Journal, 0, , .	0.4	1
465	Systematic Risk and Credit Ratings. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
466	Market Efficiency and Default Risk: Evidence of an Anomaly from the CDS and Loan CDS Markets. SSRN Electronic Journal, 0, , .	0.4	1
467	What Can a Discretionary Bailout Policy Do to Stabilize a Banking System after a Systemic Credit Event?. SSRN Electronic Journal, 0, , .	0.4	0
468	Creditor Recovery: The Macroeconomic Dependence of Industry Equilibrium. SSRN Electronic Journal, 0, , .	0.4	0
469	Estimating Default and Recovery Rate Correlations. SSRN Electronic Journal, 0, , .	0.4	1
470	Estimating LGD with Stochastic Collateral. SSRN Electronic Journal, 0, , .	0.4	0
471	Tail approximations in credit portfolios using large deviations techniques. Applied Mathematical Sciences, 0, 8, 1071-1098.	0.0	0
472	Contagious Negative Sentiment and Corporate Policies: Evidence from Local Bankruptcy Filings. SSRN Electronic Journal, 0, , .	0.4	2
473	Effects of Debt Collection Practices on Loss Given Default. SSRN Electronic Journal, 0, , .	0.4	1
474	Dynamic Capital Structure of Value and Growth Firms. SSRN Electronic Journal, 0, , .	0.4	0
475	Credit Spreads and State-Dependent Volatility: Theory and Empirical Evidence. SSRN Electronic Journal, 0, , .	0.4	1
476	Market Signals and the Cost of Credit Risk Protection: An Analysis of CDS Settlement Auctions. IMF Working Papers, 2014, 14, 1.	0.5	0
477	Considering the dependence between the credit loss severity and the probability of default in the estimate of portfolio credit risk: an experimental analysis. Studi Economici, 2014, , 5-24.	0.1	0
478	Senior Lender Control Rights and Cost of Debt. SSRN Electronic Journal, 0, , .	0.4	1
479	Collateralization, Leverage, and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	0
480	Are the Borrowing Costs of Large Financial Firms Unusual?. SSRN Electronic Journal, 0, , .	0.4	3
481	Drivers of Sovereign Recovery Risk. SSRN Electronic Journal, 0, , .	0.4	0
482	Can Borrowers Credibly Reveal the Accuracy of Private Information in Debt Contract Negotiations?. SSRN Electronic Journal, 0, , .	0.4	0
483	Are the Borrowing Costs of Large Financial Firms Unusual?. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	CITATIONS
484	Continuous Term Structures for Implied Recovery. SSRN Electronic Journal, 0, , .	0.4	0
485	Credit Portfolio Selection with Self-Exciting Defaults. SSRN Electronic Journal, 0, , .	0.4	0
486	The phenomenon of excessive procyclicality of the financial sector from the perspective of macroprudential policy – sources, methods of reduction and their basic limitations. , 2015, 55, 72-96.	0.0	0
487	Credit risk: from a systematic literature review to future directions. Corporate Ownership and Control, 2016, 13, 326-346.	0.5	2
488	The Value of Financial Flexibility: Equilibrium Liquidation Values and Endogenous Capital Structure Heterogeneity. SSRN Electronic Journal, 0, , .	0.4	0
489	Inside Debt and Recoveries in Bankruptcy. SSRN Electronic Journal, 0, , .	0.4	1
490	European Banks' Implied Recovery Rates. SSRN Electronic Journal, 0, , .	0.4	1
491	The path to impairment: do credit-rating agencies anticipate default events of structured finance transactions?., 2016,, 41-60.		0
492	Credit Default Swaps, Agency Problems, and Management Incentives. SSRN Electronic Journal, 0, , .	0.4	0
493	Levered Returns and Capital Structure Imbalances. SSRN Electronic Journal, 0, , .	0.4	2
494	A Modified Reduced-Form Model with Time-Varying Default and Recovery Rates and Its Applications in Pricing Convertible Bonds. Journal of Derivatives, 0, , .	0.1	0
495	A Collateral Theory of Endogenous Debt Maturity. Finance and Economics Discussion Series, 2017, 2017, .	0.2	2
496	Stochastic Recovery Rate: Impact of Pricing Measure's Choice and Financial Consequences on Single-Name Products. Contributions To Management Science, 2018, , 181-203.	0.4	1
497	A General Equilibrium Appraisal of Capital Shortfall. SSRN Electronic Journal, 0, , .	0.4	0
498	On the Cash-Flow and Control Rights of Contingent Capital. SSRN Electronic Journal, 0, , .	0.4	0
499	Industry and Financial Crises in Fragile and Zombie Firms: Does Leverage Matter?. GATR Journal of Business and Economics Review, 2018, 3, 51-58.	0.1	1
500	Industry Distress and Default Recovery Rates: The Unconditional Quantile Regression Approach. SSRN Electronic Journal, 0, , .	0.4	0
501	Overreaction in Credit Spreads: The Role of Lenders' Personal Economic Experiences. SSRN Electronic Journal, 0, , .	0.4	4

#	Article	IF	CITATIONS
502	Dynamic Runs and Optimal Termination. SSRN Electronic Journal, 0, , .	0.4	0
503	A Model of Endogenous Debt Maturity with Heterogeneous Beliefs. Finance and Economics Discussion Series, 2019, 2017, .	0.2	O
504	Disruption and Credit Markets. SSRN Electronic Journal, 0, , .	0.4	0
505	Default Recovery Rates and Aggregate Fluctuations. SSRN Electronic Journal, 0, , .	0.4	1
506	Is the Regulatory Downturn LGD Adequate? Performance Analysis and Alternative Methods. SSRN Electronic Journal, 0, , .	0.4	0
507	Implications of Default Information Leakage on Recoveries. Journal of Fixed Income, 2019, 29, 22-37.	0.5	0
508	How Will the TCJA of 2017 Change the Tax Benefits of Debt? $\hat{a} \in$ The Unintended Industry Effect of the Cap on Interest Expense. SSRN Electronic Journal, 0, , .	0.4	0
509	Rethinking Capital Structure Decision and Corporate Social Responsibility in Response to COVID-19. SSRN Electronic Journal, 0, , .	0.4	0
510	Wealth Effects of Retail Store Closure Announcements. Review of Pacific Basin Financial Markets and Policies, 2020, 23, 2050013.	0.7	0
511	Are Chinese Executives Rewarded or Penalized by the Operation of High-Speed Railways?. Sustainability, 2021, 13, 11797.	1.6	1
512	Asset Specificity and the Secondary Market for Productive Assets. Italian Economic Journal, 2021, 7, 411-437.	0.9	1
513	Revisiting the Asset Fire Sale Discount: Evidence from Commercial Aircraft Sales. SSRN Electronic Journal, O, , .	0.4	0
514	Peer Momentum. SSRN Electronic Journal, 0, , .	0.4	0
515	Lawyer Networks and Corporate Bankruptcies. SSRN Electronic Journal, 0, , .	0.4	0
516	Regimeâ€dependent effects of uncertainty shocks: A structural interpretation. Quantitative Economics, 2021, 12, 1139-1170.	0.9	14
517	Liquidation Value and Loan Pricing: Evidence From Repo Markets. SSRN Electronic Journal, 0, , .	0.4	0
518	Corporate Culture and Firm Value: Evidence from Crisis. SSRN Electronic Journal, 0, , .	0.4	0
519	Empirical Perspectives on Fire Asset Sales. SpringerBriefs in Finance, 2020, , 65-79.	0.1	0

#	Article	IF	Citations
520	CEO Turnover and Bankrupt Firms' Emergence. SSRN Electronic Journal, 0, , .	0.4	0
521	Personal Taxes and Corporate Cash Holdings. SSRN Electronic Journal, 0, , .	0.4	O
522	Banks' Reactions to Creditor Rights Changes. SSRN Electronic Journal, 0, , .	0.4	0
523	Asset Tangibility and Financial Performance: A Time Series Evidence. Ahi Evran Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, 2020, 6, 345-364.	0.2	1
524	If the default is tomorrow., 2020, , 175-192.		0
526	Market Conditions, Default Risk and Credit Spreads. SSRN Electronic Journal, 0, , .	0.4	19
527	Bank Liquidity Creation and Risk Taking During Distress. SSRN Electronic Journal, 0, , .	0.4	4
528	Procyclicality and Fair Value Accounting. SSRN Electronic Journal, 0, , .	0.4	12
529	Recovery Determinants of Distressed Banks: Regulators, Market Discipline, or the Environment?. SSRN Electronic Journal, 0, , .	0.4	1
530	Information Asymmetry, Line of Credit and Term Loan Pricing. SSRN Electronic Journal, 0, , .	0.4	1
531	Determinantes de Inadimplência e de Recuperação de Crédito em um Banco de Desenvolvimento. Base, 2020, 17, 483-519.	0.1	1
532	Collateral and asymmetric information in lending markets. Journal of Financial Economics, 2022, 144, 93-121.	4.6	28
533	Leasing as a Mitigation of Financial Accelerator Effects. SSRN Electronic Journal, 0, , .	0.4	0
534	Disruption and Credit Markets. SSRN Electronic Journal, 0, , .	0.4	0
535	Meta-Learning Approaches for Recovery Rate Prediction. SSRN Electronic Journal, 0, , .	0.4	1
536	Decoding Default Risk: A Review of Modeling Approaches, Findings, and Estimation Methods. SSRN Electronic Journal, 0, , .	0.4	0
537	Product market competition with CDS. Journal of Corporate Finance, 2022, 73, 102185.	2.7	1
538	Customer concentration, leverage adjustments, and firm value. Accounting and Finance, 0, , .	1.7	0

#	Article	IF	CITATIONS
541	Bankruptcy Restructuring and Recidivism. SSRN Electronic Journal, 0, , .	0.4	0
545	Conflicting Fiduciary Duties and Fire Sales of VC-backed Start-ups. SSRN Electronic Journal, 0, , .	0.4	1
546	Meta-Learning Approaches for Recovery Rate Prediction. Risks, 2022, 10, 124.	1.3	3
547	Role of earnings management and capital structure in signalling early stage of financial distress: a firm life cycle perspective. Cogent Economics and Finance, 2022, 10, .	0.8	4
548	Decoding Default Risk: A Review of Modeling Approaches, Findings, and Estimation Methods. Annual Review of Financial Economics, 2022, 14, 391-413.	2.5	2
549	Bank capital shortfall in the euro area. Journal of Financial Stability, 2022, 62, 101070.	2.6	2
550	Monetary Union, Asymmetric Recession, and Exit. SSRN Electronic Journal, 0, , .	0.4	0
551	Interpretable Machine Learning for Creditor Recovery Rates. SSRN Electronic Journal, 0, , .	0.4	O
552	Operational Loss Recoveries and the Macroeconomic Environment: Evidence from the U.S. Banking Sector. SSRN Electronic Journal, 0, , .	0.4	0
553	Are Overconfident CEOs Less Resilient to Bad News? Evidence From Negative News Events and Hurricanes. SSRN Electronic Journal, 0, , .	0.4	0
554	Do Rights Offerings Reduce Bargaining Complexity in Chapter 11?. SSRN Electronic Journal, 0, , .	0.4	1
555	Corporate Loan Recovery Rates under Downturn Conditions in a Developing Economy: Evidence from Zimbabwe. Risks, 2022, 10, 198.	1.3	1
556	Corporate culture and firm value: Evidence from crisis. Journal of Banking and Finance, 2023, 146, 106710.	1.4	6
557	Disruption and Credit Markets. Journal of Finance, 0, , .	3.2	1
558	Bankruptcy Resolution and Cost of Debt: Evidence from Bond Market in China. SSRN Electronic Journal, $0, , .$	0.4	0
559	Loan spreads and credit cycles: The role of lenders' personal economic experiences. Journal of Financial Economics, 2023, 148, 118-149.	4.6	6
560	Exploring Industry-Distress Effects on Loan Recovery: A Double Machine Learning Approach for Quantiles. Econometrics, 2023, 11, 6.	0.5	0
561	Leasing as a Mitigation of Financial Accelerator Effects. Review of Finance, 0, , .	3.2	0

#	Article	IF	CITATIONS
562	Quantifying Systemic Risk in the Presence of Unlisted Banks: Application to the European Banking Sector. SSRN Electronic Journal, 0, , .	0.4	0
563	Asymmetric reactions of abnormal audit fees jump to credit rating changes. British Accounting Review, 2023, , 101205.	2.2	1