

Sovereign and bank Interdependenciesâ€™ Evidence from

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Dependence patterns among Asian banking sector stocks: A copula approach. <i>Research in International Business and Finance</i> , 2017, 41, 516-546.	3.1	9
2	Sovereign bond markets and financial volatility dynamics: Panel-GARCH evidence for six euro area countries. <i>Finance Research Letters</i> , 2017, 21, 107-114.	3.4	19
3	Financial stability in Europe: Banking and sovereign risk. <i>Journal of Financial Stability</i> , 2018, 36, 305-321.	2.6	41
4	Dependence patterns among Asian banking sector stocks: A copula approach. <i>Research in International Business and Finance</i> , 2018, 45, 357-388.	3.1	4
5	Distribution specific dependence and causality between industry-level U.S. credit and stock markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2018, 52, 114-133.	2.1	20
6	Interconnectedness and Systemic Risk. <i>Palgrave Studies in Risk and Insurance</i> , 2018, , 249-270.	0.0	1
7	The single supervision mechanism and contagion between bank and sovereign risk. <i>Journal of Regulatory Economics</i> , 2019, 55, 67-106.	0.8	10
8	Spillover across Eurozone credit market sectors and determinants. <i>Applied Economics</i> , 2019, 51, 6333-6349.	1.2	22
9	The sovereign-bank nexus in peripheral euro area: Further evidence from contingent claims analysis. <i>North American Journal of Economics and Finance</i> , 2019, 49, 1-26.	1.8	5
10	International risk spillover in sovereign credit markets: an empirical analysis. <i>Managerial Finance</i> , 2019, 45, 1020-1040.	0.7	4
11	The relationship between oil and financial markets in emerging economies: The significant role of Kazakhstan as the oil exporting country. <i>Finance Research Letters</i> , 2020, 32, 101171.	3.4	10
12	Evaluating sovereign risk spillovers on domestic banks during the European debt crisis. <i>Economic Modelling</i> , 2020, 88, 356-375.	1.8	18
13	Spillover effects in oil-related CDS markets during and after the sub-prime crisis. <i>North American Journal of Economics and Finance</i> , 2020, 54, 101249.	1.8	12
14	The diabolical sovereigns/banks risk loop: A VAR quantile design. <i>Journal of Economic Asymmetries</i> , 2020, 21, e00158.	1.6	11
15	Systemic risk and financial stability dynamics during the Eurozone debt crisis. <i>Journal of Financial Stability</i> , 2020, 47, 100723.	2.6	18
16	Measuring the deadly embrace: Systemic and sovereign risks. <i>Research in International Business and Finance</i> , 2021, 56, 101348.	3.1	0
17	Sovereign Risk and the Bank Lending Channel: Differences across Countries and the Effects of the Financial Crisis. <i>Journal of Money, Credit and Banking</i> , 2022, 54, 285-312.	0.9	4
18	ECB's unconventional monetary policy and spillover effects between sovereign and bank credit risk. <i>EuroMed Journal of Business</i> , 2021, ahead-of-print, .	1.7	8

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19	SRSK - The Bloomberg Sovereign Risk Model. SSRN Electronic Journal, 0, , .	0.4	0
20	Negative Feedback Loop between Banks and Sovereigns in the Euro Area â€œ Experience of the Crisis and Post-Crisis Perspective. Comparative Economic Research, 2020, 23, 41-61.	0.2	3
21	A Study on the Transnational Spillover Effects of Bank Risk and Sovereign Riskâ€œFrom the Perspective of COVID-19 Epidemic Situation. Frontiers in Public Health, 0, 10, .	1.3	0
22	Risk spillovers between global corporations and Latin American sovereigns: global factors matter. Applied Economics, 0, , 1-20.	1.2	0
23	Impact of sovereign credit ratings on systemic risk and the moderating role of regulatory reforms: An international investigation. Journal of Banking and Finance, 2022, 145, 106654.	1.4	4
24	The diabolic loop between sovereign and banking risks in the euro area. , 2023, , .		0
28	Mergers and Acquisitions Between Systemic Banks in Greece and Their Impact on Concentration and Control. Springer Proceedings in Business and Economics, 2024, , 441-456.	0.3	0