

# SRISK: A Conditional Capital Shortfall Measure of Systemic Risk

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Citation Report

#	ARTICLE	IF	CITATIONS
1	On the Relation Between Firm Characteristics and Volatility Dynamics with an Application to the 2007-2009 Financial Crisis. SSRN Electronic Journal, 2011, , .	0.4	9
2	Banksâ€™ Non-Interest Income and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	156
3	Syndication, Interconnectedness, and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	37
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6	Measuring and Allocating Systemic Risk. SSRN Electronic Journal, 2013, , .	0.4	14
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13	Measuring Flight-to-Quality with Granger-Causality Tail Risk Networks. SSRN Electronic Journal, 0, , .	0.4	5
14	Where the Risks Lie: A Survey on Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	36
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17	Can We Prove a Bank Guilty of Creating Systemic Risk? A Minority Report. SSRN Electronic Journal, 2015, , .	0.4	2
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