

List of publications

ARTICLES IN PEER-REVIEWED JOURNALS

Maltritz, D. und Kellner, S. (2023): Takeover competition and stock performance of targets and acquirers in the European Union, *Review of Economics* 74, 161-193.

Maltritz, D. und Kellner, S. (2022): A broad analysis of short-term overreactions in the market for cryptocurrencies, *Journal of Economic Studies* 49, 1585-1608.

Maltritz, D. und Wüste, S. (2020): What influences Fiscal Balances in EU Countries? The Interaction and Impact of Creative Accounting, EMU Membership and Fiscal Rules, *Review of Economics* 71, 15-41.

Maltritz, D. und Wüste, S. (2015): Determinants of Budget Deficits in Europe: The Role and Relations of Fiscal Rules, Fiscal Councils, Creative Accounting and the Euro. *Economic Modelling* 48, 222-236.

Maltritz, D. und Molchanov, A. (2014): Country Risk Determinants with Model Uncertainty. *International Review of Economics and Finance* 29, 224-234.

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Eichler, S. und Maltritz, D. (2013): An Options-Based Approach to Forecast Competing Bids: Evidence for Canadian Takeover Battles. *Applied Economics* 34, 4805-4819.

Maltritz, D. (2013): A Structural Credit Risk Model with Short- and Long-term Debt – Estimating Default Risk for Argentina in 2000-2001 Based on Bond Market Data. *Review of Economics* 64, 29-50.

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Eichler, S. und Maltritz, D. (2011): Currency Crises and the Stock Market: Empirical Evidence for another Type of Twins. *Applied Economics* 43, 4561-4587.

Maltritz, D. (2010): A Compound Option Approach to Model the Interrelation between Banking Crisis and Country Defaults: The Case of Hungary 2008. *Journal of Banking and Finance* 34, 3025-3036.

Eichler, S. und Maltritz, D. (2010): Stock Market-Induced Currency Crises – A New Type of Twins. *Review of Development Economics* 15, 223-236.

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Eichler, S. und Maltritz, D. (2010): Currency Crisis Prediction Using ADR Market Data: An Options-Based Approach. *International Journal of Forecasting* 26, 858-884.

Eichler, S., Karmann, A. und Maltritz, D. (2010): The Term Structure of Banking Crisis Risk in the United States: A Market Data Based Compound Option Approach. *Journal of Banking and Finance* 35, 876-885.

Eichler, S., Karmann, A. und Maltritz, D. (2010): Deriving the Term Structure of Banking Crisis Risk with a Compound Option Approach: The Case of Kazakhstan. *Bundesbank - Banking and Financial Studies* 01/2010.

Karmann, A. und Maltritz, D. (2010): Evaluation and Comparison of Market and Rating Based Country Default Risk Assessment, *Frontiers in Finance and Economics* 7, 34-59.

Eichler, S., Karmann, A. und Maltritz, D. (2009): The ADR Shadow Exchange Rate as an Early Warning Indicator for Currency Crises, *Journal of Banking and Finance* 33, 1983-1995.

Maltritz, D. (2008): Modeling the Dependency between Currency and Debt Crisis: An Option Based Approach, *Economics Letters* 100, 344-347.

Huschens, S., Karmann, A., Maltritz, D. und Vogl, K. (2007): Country Default Probabilities: Assessing and Backtesting, *The Journal of Risk Model Validation* 1, 3-26.

MONOGRAPHS AND EDITORSHIP OF ANTHOLOGIES

Maltritz, D. und Berlemann, M. (Eds.) (2014): Financial Crises, Sovereign Risk and the Role of Institutions, Springer, Heidelberg u.a..

Maltritz, D. (2006): Quantifizierung von Souveränrisiken, Metropolis, Marburg.
(Dissertation)

CONTRIBUTIONS TO ANTHOLOGIES

Maltritz, D. (2014): External Financial Crises in Emerging Markets: Dependencies, Timing and Uncertainty in a Stochastic Framework. In Maltritz, D. und Berlemann, M. (Eds.). Financial Crises, Sovereign Risk and the Role of Institutions, Springer; Heidelberg u.a., 115-140.

Karmann, A. und D. Maltritz (2004): Assessment of Sovereign Risk for South America: A Structural Approach, in: Frenkel, M., Karmann, A. und Scholtens, B. (Ed.), Sovereign Risk and Financial Crises, Springer, Heidelberg u.a., 51-74.