

Publikationsverzeichnis

AUFSÄTZE IN REFERIERTEN ZEITSCHRIFTEN

Publiziert in 2014

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

Maltritz, D. und Wüste, S.: Determinants of Budget Deficits in Europe: The Role and Relations of Fiscal Rules, Fiscal Councils, Creative Accounting and the Euro. Erscheint demnächst in *Economic Modelling*.

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Maltritz, D. und Molchanov, A. (2013): Analyzing Determinants of Bond Yield Spreads with Bayesian Model Averaging. *Journal of Banking and Finance* 37, 5275-5284.

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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Maltritz, D. (2012): Determinants of Sovereign Yield Spreads: A Bayesian Approach. *Journal of International Money and Finance* 31, 657-672.

Karmann, A. und Maltritz, D. (2012): Sovereign Default Risk and Recovery Rates: What the Markets Expect for Greece. *Review of International Economics* 20, 723-739.

Bühn, A., Eichler, S. und Maltritz, D. (2012): Modeling Sovereign Risk as Latent Variable: A Structural Equations Model Approach. *Applied Economics* 44, 4679-4688.

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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.

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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.

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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.

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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)

BEITRÄGE ZU SAMMELBÄNDEN

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.

AUFSÄTZE IM REFEREE-PROZESS UND ARBEITSPAPIERE

Zu Wachstum und wirtschaftlicher Entwicklung

Maltritz, D.: Analyzing the Determinants of African Growth within a Panel Framework

Maltritz, D.: Determinants of African Growth in the New Century: A Bayesian Approach

Eichler, S. und Maltritz, D.: Forecasting Business Cycle Turning Points: Financial Variables versus Business Climate Indicators.

Zu Fiskal-Defiziten und fiskalischen Regeln

Maltritz, D.: Fiscal Rules, Stock-flow-adjustments and Creative Accounting in Europe

Maltritz, D. und Wüste, S.: Determinants of Budget Balances: The Impact and Interrelations of Fiscal Rules and Institutions

Zu Leistungsbilanzdefiziten

Maltritz, D.: A Tango for Two? An In-depth Analysis of the German Current Account

Maltritz, D.: The Development of the Current Accounts of EMU Countries and their Determinants: A Bayesian Approach

Zu Unternehmensansiedlungen und Standortfaktoren

Berlemann, M., Bühn, A. und Maltritz, D.: Location Quality Competition of German Regions: An Empirical Assessment Using a MIMIC Approach.
(Revise and Resubmit zu *Journal of Economics and Business*)

Berlemann, M. und Maltritz, D.: Assessing Location Quality with Bayesian Model Averaging.

Zu Determinanten von Kapitalströmen und Zinskosten

Maltritz, D.: A Bayesian Analysis of Determinants of Foreign Direct Investments: The Influence of Country Risk and Governance.

Zu Ratings

Maltritz, D. und Ziegenbalg, B.: The Chicken or the Egg? Rating Performance in Relation to Sovereign Bond Yield Spreads.

Zu Bank-Ausfallrisiken

Eichler, S., Karmann, A., Maltritz, D. und Sobanski, K.: What Do Equity Markets Tell Us about the Drivers of Bank Default Risk? Evidence from Emerging Markets.
(Revise and Resubmit zu *Journal of Financial Stability*)

Zu Ressourcennutzung: Determinanten von Energie- bzw. Treibstoffverbrauch

Maltritz, D.: Prices and other Determinants of Per Capita Gasoline and Diesel Consumption

Maltritz, D.: Determinants of Fuel Consumption in Developed Countries: A Bayesian Approach with Panel Data.

Maltritz, D.: Analyzing Determinants of Energy Consumption in OECD Countries.