

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*.

Publiziert in 2013

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.

Eichler, S. und Maltritz, D. (2013): The Term Structure of Sovereign Default Risk in EMU Member Countries and its Determinants. *Journal of Banking and Finance* 37, 1810-1816.

Publiziert in 2012

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

Publiziert in 2010

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.

Eichler, S. und Maltritz, D. (2010): On the Look-out for a White Knight: Options-based Calculation of Probability and Expected Value of Increased Bids in Hostile Takeover Battles. *Applied Economics Letters* 17, 1033-1036.

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.

Publiziert in 2009

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.

Publiziert in 2008

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

Publiziert in 2007

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.

MONOGRAPHIEN UND HERAUSGEBERSCHAFT VON SAMMELBÄNDEN

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.

Übersicht über Vorträge auf Konferenzen

Annual International Conference on Macroeconomic Analysis and International Finance, Rethymnon (2014):

“Determinants of Budget Deficits in Europe: The Role and Relations of Fiscal Rules, Fiscal Councils, Creative Accounting and the Euro”

Infinity Conference on International Finance, Prato (2014):

“Determinants of Budget Deficits in Europe: The Role and Relations of Fiscal Rules, Fiscal Councils, Creative Accounting and the Euro”

Western Economic Association International – Annual Conference, Seattle (2013):

“The Chicken or the Egg? Rating Performance in Relation to Sovereign Bond Yield Spreads”

Annual International Conference on Macroeconomic Analysis and International Finance, Rethymnon (2013):

“The Chicken or the Egg? Rating Performance in Relation to Sovereign Bond Yield Spreads”

Western Economic Association International – 10th Biennial Pacific Rim Conference, Tokio (2013):

“Fiscal Rules and Debt Sustainability in the European Union”

Jahrestagung des Vereins für Socialpolitik, Göttingen (2012):

“Henne oder Ei? Die Performance von Länder-Ratings in Relation zu Anleihe-Spreads”

Western Economic Association International – Annual Conference, San Francisco (2012):

“Determinants of Sovereign Bond Yield Spreads in Emerging Markets: A Bayesian Approach”

Annual Meeting of the International Finance and Banking Society, Valencia (2012):

“Determinants of Sovereign Bond Yield Spreads in Emerging Markets: A Bayesian Approach”

Infinity Conference on International Finance, Dublin (2012):

“The Chicken or the Egg? Rating Performance in Relation to Sovereign Bond Yield Spreads”

Annual Meeting of the International Finance and Banking Society, Rome (2011):

“What Do Equity Markets Tell Us about the Drivers of Bank Default Risk? Evidence from Emerging Markets”

INFER Annual Conference, London (2011):

“What Do Equity Markets Tell Us about the Drivers of Bank Default Risk? Evidence from Emerging Markets”

Annual International Conference on Macroeconomic Analysis and International Finance, Rethymnon (2011):

“Determinants of Default Risk in the Eurozone: A Bayesian Approach”

Infinity Conference on International Finance, Dublin (2011):

“The Term Structure of Default Risk in the Eurozone”

Annual International Conference on Macroeconomic Analysis and International Finance, Rethymnon (2010):

“The Term Structure of Banking Crisis Risk in the United States: A Market Data Based Compound Option Approach”

Statistische Woche, Nürnberg (2010):

“Deriving the Term Structure of Banking Crisis Risk with a Compound Options Approach: The Case of Kazakhstan”

Annual Meeting of the Eastern Economic Association, New York (2009):

“Currency Crisis Prediction Using ADR Market Data: An Options-Based Approach”

Annual Meeting of the European Economic Association, Mailand (2008):

“Currency Crisis Prediction Using ADR Market Data: An Options-Based Approach”

Workshop zu “Country Risk and FDI” der TU Dresden und der Deutschen Bundesbank, Dresden (2008):

“Evaluation and Comparison of Different Approaches to Country Risk Assessment”

International Conference on Business, Management and Economics, Izmir (2007):

“Modeling the Dependency between Currency and Debt Crisis”

Karlsruher Ökonometrie-Workshop, Karlsruhe (2006):

„Länderausfallrisiken: Schätzung, Test und Evaluierung“

Symposium der Christian-August-Gesellschaft zu “Locations, Regions and Global Competition”, Sulzbach-Rosenberg (2006):

“Market Assessment of Country Risk and Foreign Direct Investment”

Jahrestagung des Vereins für Socialpolitik, Dresden (2004):

“Sovereign Risk: A Structural Approach for Early Warnings”

Annual Meeting of the European Economic Association, Stockholm (2003):

“Sovereign Risk in a Structural Approach – Evaluating Sovereign Ability to Pay and Probability of Default”

Karlsruher Ökonometrie-Workshop, Karlsruhe (2002):

“Quantifying Sovereign Risk”