Publications

Monographs

[1] *Concentration Risk in Credit Portfolios.*
Springer Verlag, European Actuarial Academy (EAA) Lecture Notes 2009

Articles

[1] *Failure of saddle-point method in the presence of double defaults.*
Journal of Risk, forthcoming.

[2] *Treatment of double default effects within the granularity adjustment for Basel II.*
Journal of Credit Risk 7 (1), pp. 1–31, 2011 (with S. Ebert).

[3] *A multi-period bank run model for liquidity risk.*
submitted 2011 (with G. Liang and Y. Xiao).

[4] *Improved modeling of double default effects in Basel II – An endogenous asset drop model without additional correlation.*
Bonn Econ Discussion Paper 24/2009, submitted 2010 (with S. Ebert).

[5] *Absolutely continuous laws of jump-diffusions in finite and infinite dimensions with applications to mathematical finance.*
SIAM Journal of Mathematical Analysis 40 (5), pp. 2132-2153, 2009 (with B. Forster and J. Teichmann).

[6] *Granularity adjustment for Basel II.*
Discussion Paper, Series „Banking and Financial Studies“ 01/2007, Deutsche Bundesbank 2007, Revise-and-Resubmit to the International Journal of Central Banking (with M.B. Gordy).

[7] *Studies on credit risk concentration: an overview of the issues and a synopsis of the results from the Research Task Force project.*
BCBS Publications No. 15 (available at http://www.bis.org/publ/bcbs_wp15.htm) November 2006 (with P. Asberg Sommar, M. Birn, J. Demuynck, K. Düllmann, A. Foglia, M. B. Gordy, T. Isogai, C. Lotz, C. Martin, N. Masschelein, C. Pearce, J. Saurina, M. Scheicher. C. Schmieder, Y. Shiina, K. Tsatsaronis, H. Walker).

[8] *Konzentrationsrisiken in Kreditportfolios.*
Monathly Report June 2006, Deutsche Bundesbank 2006 (with K. Düllmann, C. Schmieder).

[9] *An asymptotic expansion for the Black-Scholes model with generalized volatility.*
Bulletin des Sciences Mathématiques 128 (8), pp. 661–685, 2004.

Refereed Conference Proceedings

[1] *Quantification of liquidity risk in a two-period model.*
Proceedings of Actuarial and Financial Mathematics Conference, pp. 51-60, Brussels (Belgium), 2011 (mit G. Liang und Y. Xiao).

[2] *Quantification of idiosyncratic risk in the ASRF model.*
Proceedings of the Third Brazilian Conference on Statistical Modelling in Insurance and Finance, pp. 160–165, Maresias (Brazil) 2007 (with M.B. Gordy).

Preprints

[1] *Calculation of the Greeks for jump diffusions.*
Preprint, arXiv:math/0509016v1, 2005 (with B. Forster und J. Teichmann).

[2] *Finite dimensional realizations for a linear forward rate model with jumps.*
Preprint BiBoS 04-11-165, 2004.

[3] *Finite dimensional realizations for Heath, Jarrow and Morton type forward rate models with jumps.*
Preprint BiBoS 04-11-164, 2004.

[4] *Finite dimensional realizations for the extended forward interest rate model of Heath, Jarrow and Morton.*
Preprint BiBoS 03-07-120, 2003.

Thesis

[1] *Finite dimensional realizations for the extended forward interest rate model of Heath, Jarrow and Morton.*
Diploma Thesis, Universität Bonn 2002.

[2] *Finite dimensional realizations of interest rate models with jumps and an asymptotic expansion for the Black-Scholes model with generalized volatility.*
Dissertation, Universität Bonn 2004.