PUBLICATIONS

MONOGRAPHS

[1] *Concentration Risk in Credit Portfolios.*
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ARTICLES

[2] *Calculating capital charges for sector concentration risk.*
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[3] *Forecasting of multiple yield curves based on machine learning.*
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[4] *Endogenous credit spreads and optimal debt financing structure in the presence of liquidity risk.*
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[5] *Rollover risk and credit risk under time-varying margin.*
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[6] *Collateralized Borrowing and Default Risk.*
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[7] *Funding liquidity, debt tenor structure, and creditor's belief: An exogenous dynamic debt run model.*
Mathematics and Financial Economics 9, pp. 271–302, 2015 (with G. Liang and W. Wei).

[8] *A multi-period bank run model for liquidity risk.*
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[9] *Optimality of payoffs in Lévy models.*
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[10] *Value-at-risk computations in stochastic volatility models using second order weak approximation schemes.*
International Journal of Theoretical and Applied Finance 17(1), 1450004, 2014 (with L. Matchie).

[11] *Construction of cost-efficient self-quanto calls and puts in exponential Lévy models.*
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[12] *Granularity adjustment for regulatory capital assessment.*
International Journal of Central Banking 9(3), pp. 33-71, 2013 (with M.B. Gordy).

[13] *Failure of the saddle-point method in the presence of double defaults.*
Journal of Risk 15(1), pp. 71–89, 2012.

[14] *An asset drop model as an alternative to the treatment of double defaults within the Basel framework.*
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[15] *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).

[16] *Quantification of liquidity risk in a two-period model.*
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[17] *Absolutely continuous laws of jump-diffusions in finite and infinite dimensions with applications to mathematical finance.*
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[18] *Granularity adjustment for Basel II.*
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[19] *Quantification of idiosyncratic risk in the ASRF model.*
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[20] *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).

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

DISSERTATION

[19] *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.