

Publication list Freidok plus for 1969 - 2022

General information

[Franziska J. Peter](#)

Research papers

Scientific articles with peer-review

- Kind, Axel/ Oster, Philippe/ Peter, Franziska J. et al.: The Determinants of Banks' AT1 CoCo Spreads. In: In: European Financial Management, 2021. <https://doi.org/10.1111/eufm.12314>
- Peter, Franziska J./ Grammig, Joachim: Tumbling Titans - The Changing Patterns of Price Discovery in the US Equity Market. In: In: Journal of Empirical Finance, 2021. [↗](#)
- Behrendt, Simon/ Peter, Franziska J./ Zimmermann, David et al.: An encyclopedia for stock markets? Wikipedia searches and stock returns . In: In: International Review of Financial Analysis, 2020, 72, 101563.2020. <https://doi.org/10.1016/j.irfa.2020.101563>
- Dirx, Philipp/ Peter, Franziska J.: The Fama-French Five-Factor Model Plus Momentum: Evidence for the German Market. In: In: Schmalenbach Business Review, 2020, 72, 4, 661-684.2020. <https://doi.org/10.1007/s41464-020-00105-y>
- Peter, Franziska J./ Dimpfl, Thomas: Nothing but Noise? Price Discovery between Cryptocurrency Exchanges. In: In: Journal of Financial Markets, 2020.2020. <https://doi.org/10.1016/j.finmar.2020.100584>
- Behrendt, Simon/ Peter, Franziska J./ Zimmermann, David et al.: RTransferEntropy - Quantifying Information Flow between Different Time Series Using Effective Transfer Entropy. In: In: SoftwareX, 2019, 10, 100265.2019. <https://doi.org/10.1016/j.softx.2019.100265>
- Dimpfl, Thomas/ Peter, Franziska J.: Group transfer entropy with an application to cryptocurrencies. In: In: Physica A, 2019, 516, 543 - 551.2019. <https://doi.org/10.1016/j.physa.2018.10.048>
- Dimpfl, Thomas/ Peter, Franziska J.: Analyzing volatility transmission using group transfer entropy. In: In: Energy Economics, 2018, 75, 368 - 376.2018. <https://doi.org/10.1016/j.eneco.2018.08.008>
- Dimpfl, Thomas/ Peter, Franziska J.: Price discovery in the markets for credit risk: a Markov switching approach. In: In: Studies in Nonlinear Dynamics and Econometrics, 2016, 20, 223 - 249.2016. <https://doi.org/10.1515/snde-2015-0032>
- Dimpfl, Thomas/ Peter, Franziska J.: The impact of the financial crisis on transatlantic information flows: An intraday analysis. In: In: Journal of International Financial Markets, Institutions & Money, 2014, 31, 1 - 13.2014. <https://doi.org/10.1016/j.intfin.2014.03.004>
- Dimpfl, Thomas/ Peter, Franziska J.: Using transfer entropy to measure information flows between financial markets. In: In: Studies in Nonlinear Dynamics and Econometric, 2013, 17, 85 - 102.2013. <https://doi.org/10.1515/snde-2012-0044>
- Grammig, Joachim/ Peter, Franziska J.: Telltale Tails: A New Approach to Estimating Unique Market Information Shares. In: In: Journal of Financial and Quantitative Analysis, 2013, 48, 459 - 488.2013. <https://doi.org/10.1017/s0022109013000215>
- Kehrlé, Kerstin/ Peter, Franziska J.: Who moves first? An intensity-based measure for information flows across stock exchanges. In: In: Journal of Banking and Finance, 2013, 37, 1629 - 1642.2013. <https://doi.org/10.1016/j.jbankfin.2012.12.011>

Working papers

- De Martiis, Angela/ Heil, Thomas/ Peter, Franziska J. et al.: Are you a Zombie? Understanding the Determinants of Distressed and Zombie Companies. In: In: SSRN, 2020.2020. <https://doi.org/10.2139/ssrn.3625473>
- Behrendt, Simon/ Dimpfl, Thomas/ Peter, Franziska J. et al.: RTransferEntropy: Measuring information flow between time series with effective transfer entropy in R. In: In: Working Paper, 2018.2018. [↗](#)