Publication list Freidok *plus* for 2000 - 2025

General information

Florentina Paraschiv

Research papers

Scientific articles with peer-review

- Halser, Christoph/ Paraschiv, Florentina: Pathways to Overcoming Natural Gas Dependency on Russia—The German Case. In: Energies, 2022, 15, 14, 4939.2022. https://doi.org/10.3390/en15144939
- Mas Urquijo, Ignacio/ Paraschiv, Florentina: Cross-border Effects between the Spanish and French Electricity Markets: Asymmetric Dynamics and Benefits in the Light of European Market Integration. In: The Energy Journal, 2022, 44, 4, online.2022. https://doi.org/10.5547/01956574.44.4.imas
- Paraschiv, Florentina/ Wei, Li: Modelling the evolution of wind and solar power infeed forecasts. In: Journal of Commodity Markets, 2022, 25, , 100189.2022. https://doi.org/10.1016/j.jcomm.2021.100189
- Paraschiv, Florentina/ Wei, Li/ Sermpinis, Georgios: A Data-driven Explainable Case-based Reasoning Approach for Financial Risk Detection. In: Quantitative Finance (RQUF), , , , .2022. https://doi.org/10.1080/14697688.2022.2118071
- Wahlstrøm, Ranik Raaen/ Paraschiv, Florentina/ Schürle, Michael: A Comparative Analysis of Parsimonious Yield Curve Models with Focus on the Nelson-Siegel, Svensson and Bliss Versions. In: Computational Economics, 2022, 59, , 967-1004.2022. https://doi.org/10.1007/s10614-021-10113-w
- Kremer, Marcel/ Kiesel, Rüdiger/ Paraschiv, Florentina: An econometric model for intraday electricity trading. In: Philosophical Transactions of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2021, 379, 2202, 20190624.2021. https://doi.org/10.1098/rsta.2019.0624
- Kremer, Marcel/ Kiesel, Rüdiger/ Paraschiv, Florentina: Intraday Electricity Pricing of Night Contracts. In: Energies, 2020, 13, 17, 4501.2020. https://doi.org/10.3390/en13174501
- Paraschiv, Florentina/ Mohamad, Dima: The Nuclear Power Dilemma—Between Perception and Reality. In: Energies, 2020, 13, 22, 6074.2020. https://doi.org/10.3390/en13226074
- Paraschiv, Florentina/ Reese, Stine Marie/ Ringkjøb Skjelstad, Margrethe: Portfolio stress testing applied to commodity futures. In: Computational Management Science, 2020, 17, 2, 203-240.2020. https://doi.org/10.1007/s10287-020-00370-9
- Kiesel, Rüdiger/ Paraschiv, Florentina/ Sætherø, Audun: On the construction of hourly price forward curves for electricity prices. In: Computational Management Science, 2019, 16, 1-2, 345-369.2019. https://doi.org/10.1007/s10287-018-0300-6
- Benth, Fred Espen/ Paraschiv, Florentina: A space-time random field model for electricity forward prices. In: Journal of Banking & Finance, 2018, 95, , 203-216.2018. https://doi.org/10.1016/j.jbankfin.2017.03.018
- Frauendorfer, Karl/ Paraschiv, Florentina/ Schürle, Michael: Cross-Border Effects on Swiss Electricity Prices in the Light of the Energy Transition. In: Energies, 2018, 11, 9, 2188.2018. https://doi.org/10.3390/en11092188
- Spada, Matteo/ Paraschiv, Florentina/ Burgherr, Peter: A comparison of risk measures for accidents in the energy sector and their implications on decision-making strategies. In: Energy, 2018, 154, , 277-288.2018. https://doi.org/10.1016/j.energy.2018.04.110
- Aepli, Matthias D./ Füss, Roland/ Henriksen, Tom Erik S. et al.: Modeling the multivariate dynamic dependence structure of commodity futures portfolios. In: Journal of Commodity Markets, 2017, 6, , 66-87.2017. https://doi.org/10.1016/j.jcomm.2017.05.002

- Kiesel, Rüdiger/ Paraschiv, Florentina: Econometric analysis of 15-minute intraday electricity prices. In: Energy Economics, 2017, 64, , 77-90.2017. https://doi.org/10.1016/j.eneco.2017.03.002
- Hagfors, Lars Ivar/ Kamperud, Hilde Hørthe/ Paraschiv, Florentina et al.: Prediction of extreme price occurrences in the German day-ahead electricity market. In: Quantitative Finance, 2016, 16, 12, 1929-1948.2016. https://doi.org/10.1080/14697688.2016.1211794
- Hagfors, Lars Ivar/ Paraschiv, Florentina/ Molnar, Peter et al.: Using quantile regression to analyze the effect of renewables on EEX price formation. In: Renewable Energy and Environmental Sustainability, 2016, 1, , 32.2016. https://doi.org/10.1051/rees/2016036
- Keles, Dogan/ Scelle, Jonathan/ Paraschiv, Florentina et al.: Extended forecast methods for day-ahead electricity spot prices applying artificial neural networks. In: Applied Energy, 2016, 162, , 218-230.2016. https://doi.org/10.1016/j.apenergy.2015.09.087
- Paraschiv, Florentina/ Hadzi-Mishev, Risto/ Keles, Dogan: Extreme value theory for heavy tails in electricity prices. In: The Journal of Energy Markets, 2016, 9, 2, 21-50.2016. https://doi.org/10.21314/JEM.2016.141
- Paraschiv, Florentina/ Fleten, Stein-Erik/ Schürle, Michael: A spot-forward model for electricity prices with regime shifts. In: Energy Economics, 2015, 47, , 142-153.2015. https://doi.org/10.1016/j.eneco.2014.11.003
- Paraschiv, Florentina/ Mudry, Pierre-Antoine/ Andries, Alin Marius: Stress-testing for portfolios of commodity futures. In: Economic Modelling, 2015, 50, , 9-18.2015. https://doi.org/10.1016/j.econmod.2015.06.005
- Daviou, Agustín/ Paraschiv, Florentina: Investor Behavior under Changing MarketVolatility. In: The Journal of Investing, 2014, 23, 2, 96-113.2014. https://doi.org/10.3905/joi.2014.23.2.096
- Kovacevic, Raimund M./ Paraschiv, Florentina: Medium-term planning for thermal electricity production. In: OR Spectrum, 2014, 36, 3, 723-759.2014. https://doi.org/10.1007/s00291-013-0340-9
- Paraschiv, Florentina/ Erni, David/ Pietsch, Ralf: The impact of renewable energies on EEX day-ahead electricity prices. In: Energy Policy, 2014, 73, , 196-210.2014. https://doi.org/10.1016/j.enpol.2014.05.004
- Paraschiv, Florentina: Adjustment Policy of Deposit Rates in the Case of Swiss Non-maturing Savings Accounts. In: Journal of Applied Finance & Banking, 2013, 3, 3, 271-323.2013.
- Paraschiv, Florentina: Modeling non-maturing savings volumes. In: Economics and Finance Review, 2012, 2, 5, 100-105.2012.

Monograph

- Paraschiv, Florentina: Modeling client rates and volumes of the non-maturing savings accounts. Haupt Verlag, Bern, 2011.
- Paraschiv, Florentina: Creare si deturnare de comert ca urmare a extinderii Uniunii Europene - analiza econometrica. Editura Lumen, 2006.

Parts of a book

- Westgaard, Sjur/ Paraschiv, Florentina/ Lassesen, Lina et al.: Forecasting Price Distributions in the German Electricity Market. In: : International Financial Markets. Routledge, , 2019, 11-35. https://doi.org/10.4324/9781315162775-2
- Paraschiv, Florentina/ Schürle, Michael: Replication of non-maturing products in a low interest rate environment. In: Bohn, Andreas; Elkenbracht-Huizing, Marije: The Handbook of Asset and Liability Management in Banking. Risk Books, , 2018, 191-236.
- Mudry, Pierre-Antoine/ Paraschiv, Florentina: Stress-Testing for Portfolios of Commodity Futures with Extreme Value Theory and Copula Functions. In: : Computational Management Science. Springer, , , 17-22. https://doi.org/10.1007/978-3-319-20430-7_3
- Paraschiv, Florentina/ Frauendorfer, Karl/ Çelik, Gamze: Joint dynamics of European and American oil prices. In: M. Prokopczuk: Energy Pricing Models: Recent Advances, Methods, and Tools. Palgrave Macmillan US, , 2014, 43-95. https://doi.org/10.1007/978-1-137-37027-3_3

- Paraschiv, Florentina: Price Dynamics in Electricity Markets. In: Kovacevic R., Pflug G., Vespucci M.: Handbook of Risk Management in Energy Production and Trading. International Series in Operations Research & Management. Springer US, Boston, MA, 2013, 47-69. https://doi.org/10.1007/978-1-4614-9035-7_3
- Paraschiv, Florentina/ Schürle, Michael: Optimizing risk and return of non-maturing products by dynamic replication. In: Andreas Bohn; Marije Elkenbracht-Huizing: The Handbook of Asset and Liability Management in Banking. Risk Books, , 2013, 139-185.

Conference speech / publication with peer review

- Fleten, Stein-Erik/ Paraschiv, Florentina: Editorial. In: Computational Management Science, 2020, 17, 2, 161-162.2020. https://doi.org/10.1007/s10287-020-00372-7

Conference speech / publication

- Paraschiv, Florentina (2019): Econometrics of Intraday Electricity Prices.

Other publication types

- Paraschiv, Florentina: Random field models for energy forwards. 2017.
- Paraschiv, Florentina/ Frauendorfer, Karl/ Schürle, Michael: Cross-border effects of the German electricity marketfundamentals on the Swiss electricity prices. 2016.