**Publikationsliste aus ZUdoc für 1969 - 2022**

**Allgemeine Informationen**

[**Franziska J. Peter**](https://zu.ub.uni-freiburg.de/pers/11251)

**Wissenschaftliche Publikationen**

**Wissenschaftliche Artikel mit peer-review**

* Heil, Thomas; Peter, Franziska J.; Prange, Philipp: Measuring 25 years of global equity market co-movement using a time-varying spatial model. In: Journal of International Money and Finance 2022(128): 102708 <https://doi.org/10.1016/j.jimonfin.2022.102708> [∞](https://zu.ub.uni-freiburg.de/data/11070)
* Kind, Axel; Oster, Philippe; Peter, Franziska J.: The Determinants of Banks’ AT1 CoCo Spreads. In: European Financial Managment 2021(28, 2): 567-604 <https://doi.org/10.1111/eufm.12314> [∞](https://zu.ub.uni-freiburg.de/data/9600)
* Peter, Franziska J.; Dimpfl, Thomas: Nothing but Noise? Price Discovery between Cryptocurrency Exchanges. In: Journal of Financial Markets 2021(54): 100584 <https://doi.org/10.1016/j.finmar.2020.100584> [∞](https://zu.ub.uni-freiburg.de/data/7455)
* Behrendt, Simon; Peter, Franziska J.; Zimmermann, David: An encyclopedia for stock markets? Wikipedia searches and stock returns  . In: International Review of Financial Analysis 2020(72): 101563 <https://doi.org/10.1016/j.irfa.2020.101563> [∞](https://zu.ub.uni-freiburg.de/data/9921)
* Dirkx, Philipp; Peter, Franziska J.: The Fama-French Five-Factor Model Plus Momentum: Evidence for the German Market. In: Schmalenbach Business Review 2020(72, 4): 661-684 <https://doi.org/10.1007/s41464-020-00105-y> [∞](https://zu.ub.uni-freiburg.de/data/10513)
* Behrendt, Simon; Peter, Franziska J.; Zimmerann, David et al.: RTransferEntropy - Quantifying Information Flow between Different Time Series Using Effective Transfer Entropy. In: SoftwareX 2019(10): 100265 <https://doi.org/10.1016/j.softx.2019.100265> [∞](https://zu.ub.uni-freiburg.de/data/9866)
* Dimpfl, Thomas; Peter, Franziska J.: Group transfer entropy with an application to cryptocurrencies. In: Physica A 2019(516): 543 - 551 <https://doi.org/10.1016/j.physa.2018.10.048> [∞](https://zu.ub.uni-freiburg.de/data/7328)
* Dimpfl, Thomas; Peter, Franziska J.: Analyzing volatility transmission using group transfer entropy. In: Energy Economics 2018(75): 368 - 376 <https://doi.org/10.1016/j.eneco.2018.08.008> [∞](https://zu.ub.uni-freiburg.de/data/7031)
* Dimpfl, Thomas; Peter, Franziska J.: Price discovery in the markets for credit risk: a Markov switching approach. In: Studies in Nonlinear Dynamics and Econometrics 2016(20): 223 - 249 <https://doi.org/10.1515/snde-2015-0032> [∞](https://zu.ub.uni-freiburg.de/data/5685)
* Dimpfl, Thomas; Peter, Franziska J.: The impact of the financial crisis on transatlantic information flows: An intraday analysis. In: Journal of International Financial Markets, Institutions & Money 2014(31): 1 - 13 <https://doi.org/10.1016/j.intfin.2014.03.004> [∞](https://zu.ub.uni-freiburg.de/data/5683)
* Dimpfl, Thomas; Peter, Franziska J.: Using transfer entropy to measure information flows between financial markets. In: Studies in Nonlinear Dynamics and Econometric 2013(17): 85 - 102 <https://doi.org/10.1515/snde-2012-0044> [∞](https://zu.ub.uni-freiburg.de/data/5682)
* Grammig, Joachim; Peter, Franziska J.: Telltale Tails: A New Approach to Estimating Unique Market Information Shares. In: Journal of Financial and Quantitative Analysis 2013(48): 459 - 488 <https://doi.org/10.1017/s0022109013000215> [∞](https://zu.ub.uni-freiburg.de/data/5681)
* Kehrle, Kerstin; Peter, Franziska J.: Who moves first? An intensity-based measure for information flows across stock exchanges. In: Journal of Banking and Finance 2013(37): 1629 - 1642 <https://doi.org/10.1016/j.jbankfin.2012.12.011> [∞](https://zu.ub.uni-freiburg.de/data/5684)

**Wissenschaftliche Artikel**

* Heil, Thomas; Marthiensen, Nils; Peter, Franziska J.: 255 Shades of Grey: Using Grey-Scaled Images and Convolutional Neural Nets to Forecast Tomorrow's Stock Returns. In: SSRN Electronic Journal 2022: 4273860 <https://doi.org/10.2139/ssrn.4273860> [∞](https://zu.ub.uni-freiburg.de/data/11193)

**Arbeitspapier**

* De Martiis, Angela; Heil, Thomas; Peter, Franziska J.: Are you a Zombie? Understanding the Determinants of Distressed and Zombie Companies. In: 2020 <https://doi.org/10.2139/ssrn.3625473> [∞](https://zu.ub.uni-freiburg.de/data/9925)
* Behrendt, Simon; Dimpfl, Thomas; Peter, Franziska J. et al.: RTransferEntropy: Measuring information flow between time series with effective transfer entropy in R. In: 2018 [∞](https://zu.ub.uni-freiburg.de/data/7444)

**Lehre**

**Abschlussarbeiten**

**Dissertationen**

* Behrendt, Simon: Investigating new sources of information and nonlinearities on financial markets, 2020. <https://doi.org/10.48586/zu/11590> [∞](https://zu.ub.uni-freiburg.de/data/11590)
* Rostásy, Carla: European integration and cross-border financial governance in the aftermath of the global financial crisis : challenges and prospects of post-crisis policy responses to systemic risk in the European Union, 2019. <https://doi.org/10.48586/zu/11592> [∞](https://zu.ub.uni-freiburg.de/data/11592)