**Publication list ZUdoc for 2000 - 2025**

**General information**

[**Florentina Paraschiv**](https://zu.ub.uni-freiburg.de/pers/12745)

**Research papers**

**Scientific articles with peer-review**

* Halser, Christoph; Paraschiv, Florentina; Russo, Marianna: Oil-gas price relationships on three continents: Disruptions and equilibria. In: Journal of Commodity Markets 2023(31): 100347 <https://doi.org/10.1016/j.jcomm.2023.100347> [∞](https://zu.ub.uni-freiburg.de/data/11540)
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* Kremer, Marcel; Kiesel, Rüdiger; Paraschiv, Florentina: Intraday Electricity Pricing of Night Contracts. In: Energies 2020(13, 17): 4501 <https://doi.org/10.3390/en13174501> [∞](https://zu.ub.uni-freiburg.de/data/11025)
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* 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 <https://doi.org/10.1016/j.energy.2018.04.110> [∞](https://zu.ub.uni-freiburg.de/data/10681)
* 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 <https://doi.org/10.1016/j.jcomm.2017.05.002> [∞](https://zu.ub.uni-freiburg.de/data/10683)
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* 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 [∞](https://zu.ub.uni-freiburg.de/data/10694)
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* Paraschiv, Florentina: Modeling client rates and volumes of the non-maturing savings accounts. Haupt Verlag, Bern, 2011. [∞](https://zu.ub.uni-freiburg.de/data/10704)
* Paraschiv, Florentina: Creare si deturnare de comert ca urmare a extinderii Uniunii Europene - analiza econometrica. Editura Lumen, 2006. [∞](https://zu.ub.uni-freiburg.de/data/10705)

**Parts of a book**

* Halser, Christoph; Paraschiv, Florentina: Fuelling the Energy Transition: The Effect of German Wind and PV Electricity Infeed on TTF Gas Prices. In: Quantitative Energy Finance. Springer Nature Switzerland, Cham, 2024:135-179. <https://doi.org/10.1007/978-3-031-50597-3_4> [∞](https://zu.ub.uni-freiburg.de/data/11810)
* 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> [∞](https://zu.ub.uni-freiburg.de/data/10696)
* Paraschiv, Florentina; Schürle, Michael: Replication of non-maturing products in a low interest rate environment. In: Bohn, Andreas; Elkenbracht-Huizing, Marije (Hrsg): The Handbook of Asset and Liability Management in Banking. Risk Books, 2018:191-236. [∞](https://zu.ub.uni-freiburg.de/data/10697)
* 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> [∞](https://zu.ub.uni-freiburg.de/data/10699)
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**Conference speech / publication with peer review**

* Fleten, Stein-Erik; Paraschiv, Florentina: Editorial. In: Computational Management Science 2020(17, 2): 161-162 <https://doi.org/10.1007/s10287-020-00372-7> [∞](https://zu.ub.uni-freiburg.de/data/10701)

**Conference speech / publication**

* Paraschiv, Florentina (2019): Econometrics of Intraday Electricity Prices. [∞](https://zu.ub.uni-freiburg.de/data/10706)

**Other publication types**

* Paraschiv, Florentina: Random field models for energy forwards. [∞](https://zu.ub.uni-freiburg.de/data/10707)
* Paraschiv, Florentina; Frauendorfer, Karl; Schürle, Michael: Cross-border effects of the German electricity marketfundamentals on the Swiss electricity prices. [∞](https://zu.ub.uni-freiburg.de/data/10708)