**Publication list ZUdoc for 2017 - 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)
* Ongena, Steven; Paraschiv, Florentina; Reite, Endre J.: Counteroffers and Price Discrimination in Mortgage Lending. In: Journal of Empirical Finance 2023(74): 101431 <https://doi.org/10.1016/j.jempfin.2023.101431> [∞](https://zu.ub.uni-freiburg.de/data/11559)
* Victoria, Böhnke; Ongena, Steven; Paraschiv, Florentina et al.: Back to the roots of internal credit risk models: Does risk explain why banks' risk-weighted asset levels converge over time?. In: Journal of Banking & Finance 2023(156): 106992 <https://doi.org/10.1016/j.jbankfin.2023.106992> [∞](https://zu.ub.uni-freiburg.de/data/11555)
* Halser, Christoph; Paraschiv, Florentina: Pathways to Overcoming Natural Gas Dependency on Russia—The German Case. In: Energies 2022(15, 14): 4939 <https://doi.org/10.3390/en15144939> [∞](https://zu.ub.uni-freiburg.de/data/11076)
* 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 <https://doi.org/10.5547/01956574.44.4.imas> [∞](https://zu.ub.uni-freiburg.de/data/11077)
* Paraschiv, Florentina; Wei, Li: Modelling the evolution of wind and solar power infeed forecasts. In: Journal of Commodity Markets 2022(25): 100189 <https://doi.org/10.1016/j.jcomm.2021.100189> [∞](https://zu.ub.uni-freiburg.de/data/10674)
* Paraschiv, Florentina; Wei, Li; Sermpinis, Georgios: A Data-driven Explainable Case-based Reasoning Approach for Financial Risk Detection. In: Quantitative Finance (RQUF) <https://doi.org/10.1080/14697688.2022.2118071> [∞](https://zu.ub.uni-freiburg.de/data/11108)
* 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 <https://doi.org/10.1007/s10614-021-10113-w> [∞](https://zu.ub.uni-freiburg.de/data/11087)
* 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 <https://doi.org/10.1098/rsta.2019.0624> [∞](https://zu.ub.uni-freiburg.de/data/10676)
* 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)
* Paraschiv, Florentina; Mohamad, Dima: The Nuclear Power Dilemma—Between Perception and Reality. In: Energies 2020(13, 22): 6074 <https://doi.org/10.3390/en13226074> [∞](https://zu.ub.uni-freiburg.de/data/10678)
* Paraschiv, Florentina; Reese, Stine Marie; Ringkjøb Skjelstad, Margrethe: Portfolio stress testing applied to commodity futures. In: Computational Management Science 2020(17, 2): 203-240 <https://doi.org/10.1007/s10287-020-00370-9> [∞](https://zu.ub.uni-freiburg.de/data/10677)
* 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 <https://doi.org/10.1007/s10287-018-0300-6> [∞](https://zu.ub.uni-freiburg.de/data/10679)
* Benth, Fred Espen; Paraschiv, Florentina: A space-time random field model for electricity forward prices. In: Journal of Banking & Finance 2018(95): 203-216 <https://doi.org/10.1016/j.jbankfin.2017.03.018> [∞](https://zu.ub.uni-freiburg.de/data/10682)
* 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 <https://doi.org/10.3390/en11092188> [∞](https://zu.ub.uni-freiburg.de/data/10680)
* 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)
* Kiesel, Rüdiger; Paraschiv, Florentina: Econometric analysis of 15-minute intraday electricity prices. In: Energy Economics 2017(64): 77-90 <https://doi.org/10.1016/j.eneco.2017.03.002> [∞](https://zu.ub.uni-freiburg.de/data/10684)

**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)

**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)