

Publications in scientific journals

- 1) Li, W., Paraschiv, F. & Sermpinis, G. (2022). A Data-driven Explainable Case-based Reasoning Approach for Financial Risk Detection. Under review. Available at: <http://arxiv.org/pdf/2107.08808>. First round R&R in **Quantitative Finance**.
- 2) Mas Urquijo, I. & Paraschiv, F. (2022). Asymmetric Cross-border Effects Between Spanish and French Electricity Markets in the Light of Market Integration. First round R&R in **The Energy Journal**.
- 3) Li, Wei; Paraschiv, Florentina. (2022) Modelling the Evolution of Wind and Solar Power Infeed Forecasts. **Journal of Commodity Markets**, Vol. 25, 100189.
- 4) Wahlström, R.R., Paraschiv, F. & Schürle, M. (2021). A Comparative Analysis of Parsimonious Yield Curve Models with Focus on the Nelson-Siegel, Svensson and Bliss Versions. **Computational Economics**. <https://doi.org/10.1007/s10614-021-10113-w>
- 5) Kremer, M., Kiesel, R., Paraschiv, F. (2021): The impact of renewable energies for continuous intraday electricity trading, **Philosophical Transactions of the Royal Society A**, vol. 379 (2202).
- 6) Kremer, M., Kiesel, R. & Paraschiv, F. (2020). Intraday Electricity Pricing of Night Contracts. **Energies**. vol. 13 (17).
- 7) Paraschiv, Florentina; Mohamad, Dima. (2020) The Nuclear Power Dilemma—Between Perception and Reality. **Energies**. vol. 13 (22).
- 8) Paraschiv, F., Reese, S.M., Ringkjøb Skjelstad, M. (2020). Portfolio Stress Testing Applied to Commodity Futures. **Computational Management Science** <https://doi.org/10.1007/s10287-020-00370-9>
- 9) Kiesel, R., Paraschiv, F. & Sæthero, A. (2019). On the construction of price forward curves for electricity, **Computational Management Science**, 16, 345-369.
- 10) Paraschiv, F., Frauendorfer, K., Schürle, M. (2018). Cross-border effects on Swiss electricity prices in the light of the energy transition. **Energies**, 11 (9), 2188.
- 11) Spada, M., Paraschiv, F., Burgherr, P. (2018). A comparison of risk measures for accidents in the energy sector and their implications on decision-making strategies. **Energy**, 154, 277-288
- 12) Benth, F.E. & Paraschiv, F. (2018). A space-time random field model for electricity forward prices, **Journal of Banking and Finance**, 95, 203-216. (**Best Paper Award**, ECOMFIN, Paris 2016).
- 13) Aepli, M.D., Füss, R., Henriksen, T.E. & Paraschiv, F. (2017). Modelling the multivariate dynamic dependence structure of commodity futures portfolios, **Journal of Commodity Markets**, 6, 66-87.
- 14) Kiesel, R. & Paraschiv, F. (2017). Econometric analysis of 15-minute intraday electricity prices, **Energy Economics**, 64, 77-90.
- 15) Hagfors, L.I., Paraschiv, F., Prokopczuk, M. & Westgaard, S. (2016) Prediction of extreme price occurrences in the German day-ahead electricity market, **Quantitative Finance**, 16(12), 1929-1948.
- 16) Hagfors, L.I., Molnar, P., Paraschiv, F. & Westgaard, S. (2016). Using quantile regression to analyze the effect of renewables on EEX price formation, **Renewable Energy and Environmental Sustainability**, 32(1), DOI: 10.1051/rees/2016036.
- 17) Keles, D., Scelle, J., Paraschiv, F. & Fichtner, W. (2016). Extended forecast methods for day-ahead electricity spot prices applying artificial neural networks (ANN), **Applied Energy**, 162, 218-230.
- 18) Paraschiv, F., Hadzi-Mishev, R. & Keles, D. (2015). Extreme Value Theory for heavy-tails in electricity prices. **Journal of Energy Markets**, 9(2), 21-50.
- 19) Paraschiv, F., Mudry, P.-A. & Andries, A. (2015). Stress testing techniques for portfolios of commodity futures, using extreme-value theory and copulas, **Economic Modeling**, 50, 9-18.
- 20) Paraschiv, F., Fleten, S.-E. & Schürle, M. (2015). A spot-forward model for electricity prices with regime shifts. **Energy Economics**, 47, 142-153.
- 21) Paraschiv, F., Erni, D. & Pietsch, R. (2014). The impact of renewable energies on EEX day-ahead electricity prices. **Energy Policy**, 73, 196-210.
- 22) Kovacevic, R. & Paraschiv, F. (2014). Medium-term planning for thermal electricity production. **OR Spectrum**, 36(3), 723-759. (**Best Paper Award**, Conference Energy Finance, Essen 2013).

- 23) Daviou, A. & Paraschiv, F. (2014). Investors' behavior under changing market volatility. **Journal of Investing**, 23(2), 96-113.
- 24) Paraschiv, F. (2013). Adjustment policy of deposit rates in the case of Swiss non-maturing savings accounts. **Journal of Applied Finance & Banking**, 3(2), 271-323.
- 25) Paraschiv, F. (2012). Modeling non-maturing savings volumes. **Economics and Finance Review**, 2(5), 100-105.

Papers under review in scientific journals and working papers

- 1) Mas Urquijo, I. & Paraschiv, F. (2022). Asymmetric Cross-border Effects Between Spanish and French Electricity Markets in the Light of Market Integration. First round R&R in *The Energy Journal*.
- 2) Li, W., Paraschiv, F. & Sermpinis, G. (2022). A Data-driven Explainable Case-based Reasoning Approach for Financial Risk Detection. Under review. Available at: <http://arxiv.org/pdf/2107.08808>. First Round R&R in *Quantitative Finance*.
- 3) Wahlstrøm, R.R., Paraschiv, F. & Schmid, M. (2022). Bankruptcy Prediction of Privately Held SMEs: A Study of Input Variables Using Feature Selection Methods. Available at SSRN: <https://ssrn.com/abstract=3911490> or <http://dx.doi.org/10.2139/ssrn.3911490>
- 4) Reite, E.J, Paraschiv, F. & Ongena, S. (2022). Determinants of Price Discrimination and Switching Mortgage Provider in Times of Regulation and Digitalization. Under review. Available at SSRN: <https://ssrn.com/abstract=3935746> or <http://dx.doi.org/10.2139/ssrn.3935746>
- 5) Böhnke, V., Paraschiv, F., & Reite, E.J. (2022). Back to the Roots of Internal Credit Risk Models : Why Do Banks' Risk-Weighted Asset Levels Converge over Time? Available at: [EFMA 2021 stage-2049 question-Full Paper id-150.pdf \(efmaefm.org\)](https://www.efmaefm.org/2021-stage-2049-question-Full-Paper-id-150.pdf)
- 6) Escobar, D., Paraschiv, F. & Schürle, M. (2022). Pricing electricity futures with distortion functions under model ambiguity. (Awarded by the Austrian Operations Research Society). Under review.
- 7) Paraschiv, F., Bunn, D. & Westgaard, S. (2022). Estimation and Application of Fully Parametric Multifactor Quantile Regression with Dynamic Coefficients . Available at SSRN: <https://ssrn.com/abstract=2741692>
- 8) Patriarca, C., Russo, M. & Paraschiv, F. (2022). Design Thinking Behind Vehicle-to-Grid: Smart Charging Parking for Urban Areas. Under review.
- 9) Benth, F.E., Paraschiv, F., Russo, M. (2022) A Multifactor Random Field Model for the Term Structure of Interest Rates. Work in progress.
- 10) Halser, C., Paraschiv, F., Russo, M. (2022). Natural Gas Markets on Three Continents. Work in progress.
- 11) Paraschiv, F., Russo, M. (2022). Do Corporate Green Bonds Fetch a Greenium? Work in progress.
- 12) Ayari, R., Paraschiv, F. (2022). Optimal Asset Allocation with Q-Actor-Critic. Work in progress.

Book contributions

- 1) Westgaard, S., Paraschiv, F., Lassen, E.L. & Naustdal, I. (2019). Forecasting Price Distributions in the German Electricity Market, in *Advances in Applied Financial Econometrics. International Financial Markets*, Volume 1. Routledge 2019 ISBN 9781138060920, 11-35.
- 2) Paraschiv, F., & Schürle, M. (2018). Replication of non-maturing products in a low interest rate environment. In A. Bohn, M. Elkenbracht (eds.): **The Handbook of Asset and Liability Management in Banking**, Risk Books, 2nd Edition, 191-236.
- 3) Paraschiv, F., Frauendorfer, K., Schürle, M., (2017). Econometric analysis of the determinants of electricity wholesale prices in Switzerland and Germany, Report Financed by the Swiss Federal Office of Energy.

- 4) Celik, G., Frauendorfer, K. & Paraschiv, F. (2014). Joint dynamics of European and American oil prices. In M. Prokopczuk (ed.): **Energy Pricing Models: Recent Advances, Methods, and Tools**, published by Palgrave Macmillan, 2014, 43-95, ISBN 978-1-137-37734-0.
- 5) Mudry, P.-A. & Paraschiv, F. (2014). Stress testing techniques for portfolios of commodity futures, using extreme-value theory and copulas. In R.J. Fonseca et al. (eds.): **Computational Management Science. Lecture Notes in Economics and Mathematical Systems, 682**, DOI 10.1007/978-3-319-20430-7_3.
- 6) Paraschiv, F. (2013). Price dynamics in electricity markets. In R. M. Kovacevic, G. Ch. Pflug, M. T. Vespucci (eds.): **Risk Management in Energy Production and Trading**, 57-111, ISBN 978-1-4614-9034-0.
- 7) Paraschiv, F., & Schürle, M. (2013). Optimizing risk and return of non-maturing products by dynamic replication. In A. Bohn, M. Elkenbracht (eds.): **The Handbook of Asset and Liability Management in Banking**, Risk Books, 139-185, ISBN 978-1-78272011-9.

Books

- 1) Fleten, S.-E., Paraschiv, F. (2020). **Editorial: Special issue of the Computational Management Science Journal** (15th conference on Computational Management Science, NTNU), Springer, <https://doi.org/10.1007/s10287-020-00372-7>.
- 2) Paraschiv, F. (2011). **Modeling client rates and volumes of the non-maturing savings accounts**. Bank- und Finanzwirtschaftliche Forschungen, Haupt Verlag, Bern, ISBN 978-3-258-07706-2.
- 3) Paraschiv, F. (2006). **Creare si deturnare de comert ca urmare a extinderii UE – analiza econometrica** (Econometric analysis on the effects of trade diversion and trade creation as a consequence of the EU enlargement) – Publisher: LUMEN Iasi, ISBN 973-7766-45-8.

Webinars

- 1) Paraschiv, F. (2019). **Econometrics of Intraday Electricity Prices**. University of Cambridge, Isaac Newton Institute: <https://gateway.newton.ac.uk/presentation/2019-05-01/25712>
- 2) Paraschiv, F. (2017). **Random field models for energy forwards**. ESSEC Business School, Paris-Cergy: https://www.youtube.com/watch?v=kFV_p8tJh-s&feature=youtu.be