

QBER Seminar Financial Economics

Prof. Dr. Stefan Reitz, QBER, Summer Term 2019

Interest Parity Conditions

1. Recent Developments in Uncovered Interest Parity

Engel, Charles. „Exchange Rates, Interest Rates, and the Risk Premium“. *American Economic Review* 106, No. 2 (2016): 436–74.

2. Recent Developments in Covered Interest Parity

Du, Wenxin, Alexander Tepper, und Adrien Verdelhan. „Deviations from Covered Interest Rate Parity“. *The Journal of Finance* 73, No. 3 (2018): 915–57.

Speculation Strategies in Currency Markets

3. Carry Trade Strategies in Foreign Exchange

Burnside, Craig, Martin Eichenbaum, und Sergio Rebelo. „Carry Trade and Momentum in Currency Markets“. *Annual Review of Financial Economics* 3, No. 1 (2011): 511–35.

4. Momentum Strategies in Foreign Exchange

Menkhoff, Lukas, Lucio Sarno, Maik Schmeling, und Andreas Schrimpf. „Currency momentum strategies“. *Journal of Financial Economics* 106, No. 3 (2012): 660–84.

5. Value Strategies in Foreign Exchange

Menkhoff, Lukas, Lucio Sarno, Maik Schmeling, und Andreas Schrimpf. „Currency Value“. *The Review of Financial Studies* 30, No. 2 (2017): 416–41.

Exchange Rate Forecasting

6. Forecasting Exchange Rates with Order Flow Information

Chinn, Menzie D., und Michael J. Moore. „Order Flow and the Monetary Model of Exchange Rates: Evidence from a Novel Data Set“. *Journal of Money, Credit and Banking* 43, No. 8 (2011): 1599–1624.

7. Forecasting Exchange Rates with Taylor Rule Fundamentals

Molodtsova, Tanya, und David H. Papell. „Out-of-sample exchange rate predictability with Taylor rule fundamentals“. *Journal of International Economics* 77, No. 2 (2009): 167–80.

8. Forecasting Exchange Rates using Term Structure Models

Clarida, Richard, Lucio Sarno, Mark Taylor, und Giorgio Valente. „The out-of-sample success of term structure models as exchange rate predictors: a step beyond“. *Journal of International Economics* 60, No. 1 (2003): 61–83.

Cryptocurrencies

9. The Value of Cryptocurrencies

Aloosh, Arash. „The Price of a Digital Currency“. SSRN Scholarly Paper. Rochester, NY: Social Science Research Network, 2. Februar 2018.

10. Statistical Properties of Cryptocurrencies

Catania, Leopoldo, und Stefano Grassi. „Modelling Crypto-Currencies Financial Time-Series“. SSRN Scholarly Paper. Rochester, NY: Social Science Research Network, 16. August 2017.