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Ausgewählte Publikationen von Marcel Fratzscher

Marcel Fratzscher forscht vor allem zu Themen der europäischen Schuldenkrise, zu Finanzstabilität und Kapitalverkehrskontrollen, über die globalen Übertragungsmechanismen von Finanzkrisen sowie die Reformen des internationalen Währungssystems. Er publiziert in führenden Fachzeitschriften. Seine Publikationsliste ist umfangreich – eine Auswahl:

Gegenwärtige Forschung

Bubble Thy Neighbor: Portfolio Effects and Externalities from Capital Controls, (with K. Forbes, T. Kostka and R. Straub), NBER Working Paper No. 18052, May 2012.

Oil Prices, Exchange Rates and Asset Prices, (with D. Schneider and I. Van Robays), mimeo December 2012.

A global monetary tsunami? On the spillovers of US Quantitative Easing, (with M. Lo Duca and R. Straub), CEPR Discussion Paper No. 9195, October 2012.

China's dominance hypothesis and the emergence of a tri-polar global currency system, (with A. Mehl), CEPR Discussion Paper 8671, November 2011.

Beiträge in wissenschaftlichen Fachzeitschriften

Global crises and equity market contagion, (with G. Bekaert, M. Ehrmann and A. Mehl), NBER Working Paper No. 17121, revise and resubmit Journal of Finance.

Liquidity, Risk and the Global Transmission of the 2007-08 Financial Crisis and the 2010-11 Sovereign Debt Crisis (with A. Chudik), CEPR Discussion Paper No. 8787, revise and resubmit Journal of Applied Econometrics.

Capital Flows, Push versus Pull Factors and the Global Financial Crisis, NBER-Sloan project on the Global Financial Crisis, forthcoming Journal of International Economics.

Central bank communication and financial stability, (with B. Born and M. Ehrmann), CEPR Discussion Paper No. 8094, March 2011, forthcoming Economic Journal.

Politics and Monetary Policy (with M. Ehrmann), Review of Economics and Statistics. 93(3): 941-960.

Asset Prices, News Shocks and the Current Account, (with R. Straub), forthcoming Journal of Money, Credit and Banking.

130 Years of Fiscal Vulnerabilities and Currency Crashes in Advanced Economies, (with A. Mehl and I. Vansteenkiste), IMF Economic Review. 59(4): 683-716, December 2011.

Convergence and anchoring of yield curves in the euro area (with M. Ehrmann, R. Gürkaynak and E. Swanson), Review of Economics and Statistics February 2011, 93(1): 350–364, Feb 2011.

The Pricing of Sovereign Risk and Contagion during the European Sovereign Debt Crisis, (with J. Beirne), forthcoming Journal of International Money and Finance.

How successful is the G7 in managing exchange rates? Journal of International Economics 79(1): 78-88, September 2009.

Risk sharing, finance and institutions in international portfolios (with J. Imbs), Journal of Financial Economics 94: 428–447, December 2009.

Stocks, bonds, money markets and exchange rates: Measuring international financial transmission (with M. Ehrmann & R. Rigobon), Journal of Applied Econometrics. 26(6): pp 948–974, September/October 2011.

Productivity shocks, budget deficits and the current account (with M. Bussiere and G. Mueller), Journal of International Money and Finance 29(8): 1562-1579, July 2010.

Do China and oil exporters influence major currency configurations?, (with A. Mehl), Journal of Comparative Economics 37, 335–358, September 2009.

Central bank communication and monetary policy: A survey of the evidence (with Alan Blinder, M. Ehrmann, J. de Haan, D.-J. Jansen), Journal of Economic Literature XLVI(4), 910-45, December 2008.

The political economy under monetary union: Has the euro made a difference? (with L. Stracca), Economic Policy 58 307-48, April 2009.

The pecking order of cross-border investment, (with C. Daude) Journal of International Economics 74(1), 94-119, January 2008.

US shocks and global exchange rate configurations, Economic Policy (54), 363–409, April 2008.

Weitere Informationen und die vollständige Publikationsliste von Marcel Fratzscher finden Sie auf seiner persönlichen Internetseite: http://www.fratzscher.eu/en/research-and-policy.php