Stefan Trueck – List of Publications

**Spot and Derivative pricing in the EEX Power Market** (with M. Bierbrauer, C. Menn, S.T. Rachev), forthcoming in *Journal of Banking and Finance*.


**Exploring the Relationship between Market Value and Sustainable Construction** (with D. Lorenz and T. Lützkendorf), in *Property Management 25(2)*, 2007.


**Point and Interval Forecasting of Spot Electricity Prices: Linear vs. Non-Linear Time Series** (with R. Weron, A. Misiorek), in *Studies in Non-Linear Dynamics & Econometrics 10(3)*, 2006.

**Addressing Risk and Uncertainty in Property Valuations – a viewpoint from Germany** (with D. Lorenz and T. Lützkendorf), in *Journal of Property Investment and Finance 24(5)*, 2006.

**CO₂ Emission Allowances Trading in Europe – Specifying a new Class of Assets** (with E. Benz), in *Problems and Perspectives in Management 3(3)*, 2006.

**Asset Correlations and Capital Requirements for SMEs under the Revised Basel II Framework** (with J. Henneke), in *Banks and Bank Systems, 1(1)*, 2006.

**Credit Portfolio Risk and PD Confidence Sets through the Business Cycle** (with S.T. Rachev), in *Journal of Credit Risk, 1(4)*, 2005.

