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Curriculum Vitae

Prof. Dr. Franziska Peter

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Academic Education

Since 2016 Professor for Empirical Finance and Econometrics at the Zeppelin University, Friedrichshafen

2011-2015 Postdoctoral research fellow at the Department of Statistics, Econometrics and Empirical Economics, University of Tuebingen; parental leave from 07/2013 to 04/2014.

2011 PhD in Economics with a dissertation on *Where is the Market? Three Econometric Approaches to Measure Contributions to Price Discover*y

2007-2011 Research fellow at the Department of Statistics, Econometrics and Empirical Economics, University of Tuebingen.

2001-2007 Diploma in International Economics, University of Tuebingen and University of Newcastle, UK.

Publications

Price Discovery in the Markets for Credit Risk: A Markov-Switching Approach in *Studies in Nonlinear Dynamics and Econometrics*, forthcoming, with Thomas Dimpfl.

The Impact of the Financial Crisis on Transatlantic Information Flows: An Intraday Analysis in *Journal of International Financial Markets, Institutions & Money*, Vol. 31, 2014, pp. 1-13, with Thomas Dimpfl.

Telltale Tails: A New Approach to Estimating Unique Market Information Shares in *Journal of Financial and Quantitative Analysis*, Vol. 48 (2), 2013, pp. 459-488, with Joachim Grammig.

Using Transfer Entropy to Measure Information Flows between Financial Markets in *Studies in Nonlinear Dynamics and Econometrics*, Vol. 17, 2013, pp. 85-102, with Thomas Dimpfl.

Who Moves First? An Intensity-Based Measure for Information Flows across Stock Exchanges in *Journal of Banking and Finance*, Vol. 37, 2013, pp. 1629-1642, with Kerstin Kehrle.

Selected Conference Presentations

- 7th CDSA International Conference on Computational and Financial Econometrics (CFE), 2013, London.
- Annual Meeting of the Midwestern Finance Associaton (MFA), 2012 in New Orleans.
- Annual Meeting of the Econometric Society (ESEM), 2011 in Oslo.
- Annual Meeting of the Society for Nonlinear Dynamics and Econometrics (SNDE), 2011 in Washington. Interdisciplinary workshop on Econometric and statistical modelling of multivariate time series, 2011 in Louvain-la-Neuve.
- Annual Meeting of the European Finance Association (EFA) 2010 in Frankfurt.
- Annual Meeting of the European Economic Association} (EEA)2010 in Glasgow.
- 4th CSDA International Conference on Computational and Financial Econometrics (CFE'10), 2010 in London.
- Annual Meeting of the Deutschen Gesellschaft für Finanzwirtschaft (DGF), 2010 in Hamburg.