

PUBLICATIONS

LUCAS BERNARD

- “IT Tools for Financial Asset Management & Engineering”, (book chapter) in: *The Companion to Financial Engineering*, (T. Beder & C. Marshall, editors), Wiley-Blackwell, forthcoming
- ” Banking, Complex Securities, and the Credit Crisis”, (w/ W. Semmler), *Economic & Political Weekly*, VOL 44, No. 13, March 28 - April 03, 2009
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- “Firm Value, Diversified Capital Assets, and Credit Risk: Towards a Theory of Default Correlation”, (w/ L. Grüne & W. Semmler), *Journal of Credit Risk*, 3(4) Winter 2007/08
- “The Foundations of Credit Risk Analysis”, (edited w/ W. Semmler), Edward Elgar Publishing Ltd., Cheltenham, United Kingdom, 2007

VICTOR VALDIVIA

- “Banks Search for Bottom”, December 2008, [The Trusted Professional](#).
- “The Banking Committee Reviews Credit Crisis One Year Later: Analysis and Outlook”, September 2008, [The Trusted Professional](#).
- “The New Face of GAAP: FASB’s GAAP Codification”, July 2008, [The Trusted Professional](#). “Restatements at Financial Institutions: Lessons Learned”, June 2008, [Bank Accounting and Finance](#).
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ANNE ZISSU

- "The Information Content of Post Tender Offer Movement in The Price of Target Shares," [Economics Letters](#), Vol. 29, No. 3, 1989.
- "A Causality-Effect Between Bid Premium and Outcome of Tender Offers," with Charles Austin Stone, [Economics Letters](#), Vol. 29, No. 4, 1989.
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- "The French Secondary Mortgage Market", with Charles A. Stone, *Housing Finance International*, 1994.
- "The Risks of Mortgage Backed Securities and Their Derivatives", with Charles A. Stone, *Journal of Applied Corporate Finance*, Fall 1994 .
- "The Co-Existence of Mortgage Bonds and MBS in Germany and France", *International Securitisation Report*, IFR Publishing, August 1995.
- "Choosing Credit Enhancement for ABS", *Capital Market Strategies* (formerly *The Journal of International Securities Markets*), November 1995.
- "More Depth and Scope in the Market for German Pfandbriefe" with Witold E. Sames and Charles A. Stone, *Capital Market Strategies* (formerly *The Journal of International Securities Markets*), June 1996.
- "Asset-Backed Commercial Paper: Get with the Program" with Charles A. Stone, *Journal of Applied Corporate Finance*, Spring 1997, Vol. 10 No.1.
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