

Veröffentlichungen

- The Perfect Storm: Forex Interventions, Global Banks' Limited Risk-Bearing Capacity, Deviations from Covered Interest Parity, and the Impact on the USD/ILS Options Market (2023; Koautor: D. Nathan).
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- How much foreign currency must a central bank buy to implement a minimum exchange rate? Estimation using the Swiss National Bank as an example / Wieviel Devisen muss eine Notenbank kaufen, um einen Mindestwechsellkurs durchzusetzen? Schätzung am Beispiel der Schweizerischen Nationalbank (2022). *Research Brief der Deutschen Bundesbank* 50: 1-4.
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