

Publications

Martin Hillebrand

- “European government bond dynamics and stability policies: taming contagion risks”, with P. Schwendner, Martin Schüle and Thomas Ott, ESM working paper and Journal of Network Theory in Finance, Volume 1 Number 4, 2015
- “Interaction of market and credit risk: an analysis of inter-risk correlation and risk aggregation”, with Klaus Böcker, Journal of Risk Vol. 11 No. 4, 2009
- “Outlier robust corner-preserving methods for reconstructing noisy images”, with Christine H. Müller, Annals of Statistics 2007, Vol. 35 No. 1, 132-165
- “Modeling and estimating dependent loss given default”, RISK September 2006
- “On consistency of redescending M-kernel smoothers”, with Christine H. Müller, Metrika 2006 Vol. 63 Nr. 1
- “On Robust Corner-Preserving Smoothing in Image Processing” (Ph.D. thesis, 2003)