

Juergen Klaus

Academic Work, Teaching and Miscellaneous

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R^e jürgen klaus

Peer reviewed & working papers

Klaus, J./Selga E. (2021)

How floating rate notes stopped floating: Evidence from the negative interest rate regime
International Review of Financial Analysis Volume 75, May 2021,
DOI 10.1016/j.irfa.2021.101709.

Klaus, J. (2021)

Trump Tweet Impacts on the MSCI World Exposure with China Index Evidence from an Event Study Deploying Cumulative Abnormal Returns, *SSRN Working Paper*. DOI 10.2139/ssrn.3788169.

Koser, C./Klaus, J. (2020)

Apple, Microsoft, Amazon and Google - A Correlation Analysis: Evidence from a DCC-GARCH Model, *Submitted manuscript, SSRN Working paper*. DOI 10.2139/ssrn.3718788.

Klaus, J./Koser, C. (2020)

Measuring Trump: The Volfefe Index and its Impact on European Financial Markets
Finance Research Letters, Vol.38, Article 101447, DOI 10.1016/j.frl.2020.101447

Guest lectures & talks (selection \geq 2016)

- 06/2023 **Geopolitical risks and Euro area bond markets**, European Financial Management Association, Cardiff, United Kingdom
- 03/2023 **The sovereign, supranational and agencies bond market**, Hochschule der Deutschen Bundesbank, Hachenburg, Germany
- 11/2021 **Interest rate derivatives in practice**, Queens Management School, Belfast, United Kingdom
- 11/2021 **A primer on corporate bond markets**, Queens Management School, Belfast, United Kingdom
- 06/2021 **The impact of the EU's pandemic response on financial markets**, European Stability Mechanism/Riga Graduate School of Law, Riga, Latvia
- 03/2021 **60 minutes: Corona and the "V" on the financial markets**, Technische Universität Dresden, Dresden, Germany

- 03/2018 **Liability management in times of negative interest rates**, Riga Graduate School of Law, Riga, Latvia
- 12/2017 **Professional portfolio management**, Technische Universität Dresden, Dresden, Germany
- 12/2016 **From Floating- to Floored Rate Notes: On embedded options**, Technische Universität Dresden/Wroclaw University of Economics, Dresden, Germany
- 10/2016 **EURIBOR-The multi billion market underlying**, HHL Leipzig Graduate School of Management, Leipzig, Germany

Teaching

- since 2019 **Guest lecturer MasterCourse "Financial Crises"**, Riga Graduate School of Law, Riga
- since 2018 **Guest lectures on financial market topics**; Bundesbank University of Applied Sciences, Hachenburg, Technische Universität Dresden, Queens University Belfast
- since 2008 **Lecturer Money Markets and Mathematics**, AEFMA Germany, Frankfurt/Main

Media

- Dec.2021 **ESM "Time for euro safe asset futures?"**, [Link](#)
- Jun. 2021 **ESM "The impact of the EU's pandemic response on financial markets"**, [Link](#)
- Aug. 2018 **Deutschlandfunk media "Geschichte eines Rettungsschirms"** (german), [Link](#)
- Jul. 2018 **Bayerischer Rundfunk "Die Retter des Geldes"** (german), [Link](#)

Miscellaneous

- Dec.2022 supporting work ESM Blog **"Croatia makes the euro 20 nations strong"**, [Link](#)
- Dec.2021 review and supporting work ESM Working Paper **"Investor demand in syndicated bond issuances: stylised facts"**, [Link](#)