Peter Raupach

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Education

05/1997	Doctorate in Mathematics at the Friedrich Schiller University Jena (Ph.D. equivalent) Advisor: Prof. Dr. Hans-Jürgen Engelbert Thesis: "One-dimensional drift-free stochastic differential equations with time-dependent coefficients"
11/1992 - 10/1995	Ph.D. student at the graduate school "Analytic and stochastic structures and systems", Friedrich Schiller University Jena
09/1987 - 10/1992	Diploma in Mathematics at the Dresden University of Technology (MSc equivalent)

Work Experience

11/2010 - present	Research Economist, Deutsche Bundesbank, Research Centre
07/2005 - 10/2010	Research Analyst, Deutsche Bundesbank, Banking Supervision Department
04/1999 - 03/2005	Assistant Professor of Finance (Wissenschaftlicher Assistent), Goethe University Frankfurt/M.
10/1997 - 03/1999	Assistant Professor of Finance, University of Witten/Herdecke
06/1997 - 08/1997	Research Assistant, Dresden University of Technology

Research Interests

Credit and market portfolio risk, Systemic risk, Regulation, Risk transfer, Banking networks

Publications

Löffler, G. and P. Raupach (2018), *Pitfalls in the Use of Systemic Risk Measures.* Journal of Financial and Quantitative Analysis, Vol. 53(1), 269-298.

Alter, A., B. Craig and P. Raupach (2015), *Centrality-Based Capital Allocations.* International Journal of Central Banking, Vol. 11(3), 329-377.

Memmel, C., Y. Gündüz and P. Raupach (2015), *The Common Drivers of Default Risk.* Journal of Financial Stability, Vol. 16, 232-247.

Memmel, C. and P. Raupach (2010), *How do banks adjust their capital ratios?* Journal of Financial Intermediation, Vol. 19(4), 509-528.

Güttler, A. and P. Raupach (2010), *The Impact of Downward Rating Momentum.* Journal of Financial Services Research, Vol. 37(1), 1-23.

Raupach, P. (1999), *On Driftless One-Dimensional SDEs With Time-Dependent Diffusion Coefficients.* Stochastics and Stochastics Reports, Vol. 67, 207-230.

Working Papers

P. Raupach (2015), *Calculating trading book capital: Is risk separation appropriate?* Bundesbank Discussion paper 19/2015.

Löffler, G. and P. Raupach (2015), *Pitfalls in the use of systemic risk measures.*

Löffler, G. and P. Raupach (2013), *Robustness and informativeness of systemic risk measures.* Bundesbank Discussion paper 04/2013.

Jiangli, W. and M. Pritsker and P. Raupach (2007), *Banking and Securitization.*

Work in Progress

P. Raupach, *Systematic components of credit writedowns.*

Refereeing for

Journal of Financial Intermediation, Journal of Banking and Finance, Journal of Financial Services Research, Journal of Financial Stability, Journal of Credit Risk, Journal of Risk Model Validation

Conferences and Presentations

2017	Workshop "Measurement and Control of Systemic Risk", Montréal; Workshop of ESCB Research Cluster "Financial stability, macroprudential regulation and microprudential supervision", Athen
2015	RiskLab / Bank of Finland / ESRB Conference "Systemic Risk Analytics", Helsinki.
2014	Midwest Finance Association, Annual Meeting, Orlando; Eastern Finance Association, Annual Meeting, Pittsburgh; FMA Annual European Conference, Maastricht; EUI conference "Macroeconomic Stability, Banking Supervision and Financial Regulation", Florence.
2013	Conference on "Risk Management and Reform of Bank Regulation", Beijing; Annual meeting of the French Finance Association (Lyon), German Finance Association (Wuppertal), and the U.S. Southern Finance Association (Fajardo); EBA workshop "How to regulate and resolve systemically important banks", London
2012	Credit risk workshop (University of Ulm); research seminar at School of Mathematical Sciences (City University Dublin)
2011	Symposium on Finance, Banking, and Insurance, Karlsruhe; Workshop of the Basel Committee's Research Task Force, Istanbul; German Finance Association, Regensburg; International Risk Management Conference, Amsterdam
2010	Workshop "Liquidity and Trust in Incomplete Markets", Eltville
2008	Financial Intermediation Research Society, Anchorage; Swiss Finance Association, Zurich; European Financial Management Association, Athens
2007	European Finance Association, Ljubljana; German Finance Association, Dresden; Workshop of the Basel Committee's Research Task Force, Washington DC

Frankfurt am Main, February 2018