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RESEARCH INTERESTS

- Financial intermediation
- Financial market efficiency
- Business valuation
- Risk management

PUBLICATIONS (SINCE 2008)

BOOKS AND BOOK CHAPTERS

- Prokop and Pakhchanyan: Determinants of Internal Fraud and Improper Business or Market Practices in Financial Institutions, in Boubaker and Nguyen (eds.), Ethics, ESG, and Sustainable Development, World Scientific Press, forthcoming
- Hu and Prokop: The informational content of issuer credit rating changes in emerging stock markets: evidence from China, in Boubaker, Buchanan and Nguyen [eds.], Risk Management in Emerging Markets: Issues, Framework and Modeling, Emerald 2016, pp. 335-364
- Prokop and Borde: Kommunales Finanzmanagement: Möglichkeiten und Grenzen moderner Finanzinstrumente, Berlin 2010 (179 pages)

REFEREED JOURNAL ARTICLES

- Pakhchanyan, Prokop and Sahakyan: Drivers of Bank Solvency, Risk Provisioning, and Profitability in the Armenian Banking System, Journal of Emerging Market Finance, forthcoming
- Kaspereit, Lopatta, Pakhchanyan and Prokop: Systemic Operational Risk: Spillover Effects of Large Operational Losses in the European Banking Industry, Journal of Risk Finance, forthcoming
- Hu, Kaspereit and Prokop: The Information Content of Issuer Rating Changes: Evidence for the G7 Stock Markets, International Review of Financial Analysis, Vol. 47 (October 2016), pp. 99-108 (<http://dx.doi.org/10.1016/j.irfa.2016.06.012>)

- Varmaz, Fieberg and Prokop: The value relevance of "too-big-to-fail" guarantees: evidence from the 2008-2009 banking crisis, *Journal of Risk Finance*, Vol. 16, Issue 5 (2015), pp. 498-518 (<http://dx.doi.org/10.1108/JRF-06-2015-0056>)
- Hollander and Prokop: Stock Price Effects of Asset Securitization: The Case of Liquidity Facility Providers, *The Quarterly Review of Economics and Finance*, Vol. 57 (2015), pp. 147-160 (<http://dx.doi.org/10.1016/j.qref.2014.11.002>)
- Forbes, O'Donohoe and Prokop: Financial regulation, collective cognition, and nation state crisis management: a multiple case study of bank failures in Germany, Ireland, and the UK, *Journal of Risk Finance*, Vol. 16, Issue 3 (2015), pp. 284-302 (<http://dx.doi.org/10.1108/JRF-10-2014-0157>)
- Fieberg, Körner, Prokop and Varmaz: Big is beautiful: the information content of bank rating changes, *Journal of Risk Finance*, Vol. 16, Issue 3 (2015), pp. 233-252 (<http://dx.doi.org/10.1108/JRF-10-2014-0156>)
- Prokop and Pfeifer: How do you deal with operational risk? A survey of risk management practices in the German insurance sector, *Journal of Risk Management in Financial Institutions*, Vol. 6, No. 4 (2013), pp. 444-454
- Prokop: Unobservable Service Quality and Moral Hazard: The Case of Impartial Business Valuations, *Qualitative Research in Financial Markets*, Vol. 5(2) (2013), pp. 178-194
- Prokop: Further Evidence on the Role of Ratio Choice in Hedge Fund Performance Evaluation, *Journal of Finance and Investment Analysis*, Vol. 1(3) (2012), pp. 181-195
- Prokop: On the Persistence of a Calendar Anomaly: The Day-of-the-Week Effect in German and US Stock Market Returns, *International Research Journal of Finance and Economics*, Issue 54, November 2010, pp. 176-190
- Prokop: Die Absicherung von Pensionsportfolios gegen Langlebighkeitsrisiken [Insuring Pension Portfolios Against Longevity Risk], *Die Unternehmung: Swiss Journal of Business Research and Practice*, 2009, pp. 101-118
- Prokop: Sensitivitätsanalyse und Value at Risk als Instrumente des Marktpreisrisiko-Reporting nach IFRS 7 [Reporting Market Risk Under IFRS 7: Sensitivity Analysis and Value at Risk], *Betriebswirtschaftliche Forschung und Praxis*, 2008, pp. 464-480
- Zimmermann, Prokop and Lippert: Die Bewertung von Versicherungsunternehmen mit Residualgewinnmodellen: Konzeptionelle Grundlagen und empirische Validierung [Residual-Income-Based Valuation of Insurance Companies], *Finanz Betrieb*, 2008, pp. 343-353
- Prokop: Aktive Finanzinvestoren: Ein Einblick in Formen und Motive des Anteilseigneraktivismus am Beispiel der Hedge Fonds [Investor Activism: The Case of Hedge Funds], *Finanz Betrieb*, 2008, pp. 169-175

CONTRIBUTIONS TO REFEREED CONFERENCE PROCEEDINGS

- Prokop and Borde: The Market for Squeeze-out Valuation and Auditing Services: Evidence from Germany, in: Koveos, Peter (Ed.): The Dynamic World of Accounting: Research, Practice and Education in a Changing Environment, Athens 2011, pp. 167-184

OTHER PUBLICATIONS (NON-REFEREED)

- Prokop: Finanzierung und Bewertung von Innovationsprojekten, monograph / published lecture notes, University of Oldenburg, Center for Lifelong Learning, 2011 (1st ed.), 2013 (2nd ed.) and 2015 (3rd ed.), ISSN 1869-2958
- Prokop: Operationelles Risiko und Behavioral Finance, online article, www.solvency-ii-kompakt.de/content/operationelles-risiko-und-behavioral-finance, 2011

EDITORSHIPS

- Banking, Finance & Accounting Research Series, OLWIR Verlag, Edewecht, Germany (co-edited with Stefan Müller)
- Schriften zum Risikomanagement [Issues in Risk Management], OLWIR Verlag, Edewecht, Germany (co-edited with Angelika May, Dietmar Pfeifer, and Jürgen Taeger)