

Publikationen mit Begutachtungsprozess

- Stübinger J., Schneider L., 2020. Understanding smart city: A data-driven literature review. *Sustainability*, 12(20), 8460.
- Stübinger J., Schneider L., 2020. Epidemiology of coronavirus COVID-19: Forecasting the future incidence in different countries. *Healthcare*, 8(2), 9.
- Stübinger J., Adler K., 2020. How to identify varying lead-lag effects in time series data – Implementation, validation, and application of the generalized causality algorithm. *Algorithms*, 13(4), 95.
- Stübinger J., Mangold B., Knoll J., 2020. Machine learning in football betting: Prediction of match results based on player characteristics. *Applied Sciences*, 10(1), 46.
- Schneider L., Stübinger J., 2020. Dispersion trading based on the explanatory power of S&P 500 stock returns. *Mathematics*, 8(9), 1627.
- Knoll J., Stübinger J., 2020. Machine-learning-based statistical arbitrage football betting. *Künstliche Intelligenz*, 34, 69-80.
- Mangold B., Stübinger J., 2020. Investigating inefficiencies of bookmaker odds in football using machine learning. *3rd International Conference on Advanced Research Methods and Analytics*, 173-179.
- Stübinger J., 2019. Statistical arbitrage with optimal causal paths on high-frequency data of the S&P 500. *Quantitative Finance*, 19(6), 921-935.
- Stübinger J., Schneider L., 2019. Statistical arbitrage with mean-reverting overnight price gaps on high-frequency data of the S&P 500. *Journal of Risk and Financial Management*, 12(2), 51.
- Stübinger J., 2019. The power of machine learning in the biological context. *Biostatistics and Biometrics*, 9(4), 1-3.
- Endres S., Stübinger J., 2019. Optimal trading strategies for Lévy-driven Ornstein-Uhlenbeck processes. *Applied Economics*, 51(29), 3153-3169.
- Endres S., Stübinger J., 2019. A flexible regime switching model with pairs trading application to the S&P 500 high-frequency stock returns. *Quantitative Finance*, 19(10), 1727-1740.
- Knoll J., Stübinger J., Grottko M., 2019. Exploiting social media with higher-order factorization machines: Statistical arbitrage on high-frequency data of the S&P 500. *Quantitative Finance*, 19(4), 571-585.
- Stübinger J., Mangold B., Krauss C., 2018. Statistical arbitrage with vine copulas. *Quantitative Finance*, 18(11), 1831-1849.
- Stübinger J., Endres S., 2018. Pairs trading with a mean-reverting jump-diffusion model on high-frequency data. *Quantitative Finance*, 18(10), 1735-1751.
- Stübinger J., Knoll J., 2018. Beat the bookmaker – Winning football bets with machine learning (Best Application Paper). In: Bramer M., Petridis M.. *Artificial Intelligence XXXV*. Springer, Cham, 219-233.
- Stübinger J., Walter D., Knoll J., 2018. Financial market predictions with factorization machines: Trading the opening hour based on overnight social media data. *The Economics and Finance Letters*, 5(2), 28-45.
- Stübinger J., Breathier, J., 2017. Statistical arbitrage pairs trading with high-frequency data. *International Journal of Economics and Financial Issues*, 7(4), 650-662.
- Krauss C., Stübinger J., 2017. Nonlinear dependence modeling with bivariate copulas: Statistical arbitrage pairs trading on the S&P 100. *Applied Economics* 49(52), 5352-5369.

Working Paper

- Explainable artificial intelligence: Peeking inside the black box, 2022.
- The optimal architecture of artificial neural networks - How to set the number of layers and node, 2022.
- Using multi-dimensional dynamic time warping to identify time-varying lead-lag relationships, 2022.

