University of Birmingham

Dr Frank Strobel

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The Department of Economics

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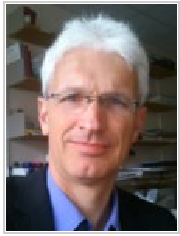

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About

Research Interests: Banking, Finance

Office hours: see **here (http://goo.gl/Tj7A3)**

Qualifications

Ph.D. (Economics), Queen's University, Kingston (Canada)
M.A. (Economics), Queen's University, Kingston (Canada)
Diplom-Volkswirt, Universität München

Fellow of the Higher Education Academy

Research

Research Group: CREMF

Research Papers: **Selected Works (http://works.bepress.com/frank_strobel/)**

Grants submitted, in progress or accepted

BA Small grant application, submitted Oct. 2014, project title “Towards banking union: a model of national versus supranational bank regulation” (with L. Lepetit)

Other activities

Programme Director & Admissions Tutor, MSc International Money and Banking

Erasmus/Exchange Tutor

Publications

- ‘Bank insolvency risk and Z-score measures: a refinement’ (with L. Lepetit), 2015, Finance Research Letters.
- 'Monetary, financial and fiscal stability in the East African Community: ready for a monetary union?' (with L. Lepetit & C. Rugemintwari), 2014, The World Economy.
- "Bank income smoothing, ownership concentration and the regulatory environment" (with V. Bouvatier & L. Lepetit), 2014, Journal of Banking & Finance, 41, 253-270.
- “Bank insolvency risk and time-varying Z-score measures” (with L. Lepetit), 2013, Journal of International Financial Markets, Institutions & Money, 25, 73-87.
- “Uncertainty and switching in the mortgage market” (with C. Gondat-Larralde), 2013, Applied Economics, 45(21), 3068-3073.
- “International tax arbitrage and residence vs. source-based capital income taxation”, 2012, Research in Economics, 66(4), 391-397.
- “International tax arbitrage, currency options and put-call parity conditions”, 2012, Journal of International Financial Markets, Institutions & Money, 22(3), 473–486.
- “Does uncertainty matter for loan charge-offs?” (with L. Lepetit & D.G. Dickinson), 2011, Journal of International Financial Markets, Institutions & Money, 22(2), 264–277.
- “The dividend puzzle and tax: a note”, 2011, Economics Bulletin, 31(3), 2736-2743.
- “Bank insolvency risk and Z-score measures with unimodal returns”, 2011, Applied Economics Letters, 18(17), 1683-1685.
- “Bank insolvency risk and different approaches to aggregate Z-score measures: a note”, 2011, Applied Economics Letters, 18(16), 1541-1543.
- “Bank insolvency risk and aggregate Z-score measures: a caveat”, 2010, Economics Bulletin, 30(4), 2576-2578.
- “Financial fragility and crisis union in the Asia-Pacific region”, 2009, Global Economy Journal, 9(2), Art. 7.
- “Southeast Asian Monetary Integration: a real options perspective”, 2007, Applied Economics, 39(6), 759-763.
- “Joining European MonetaryUnion: a real options perspective”, 2007, Scottish Journal of Political Economy, 54(1), 105-115.

- “Leaving EMU: a real options perspective”, 2005, Applied Economics, 37(13), 1449-1453.
- “Monetary integration and inflation preferences: a real options analysis”, 2005, European Economic Review, 49(4), 845-860.
- “International tax arbitrage, financial parity conditions and preferential capital gains taxation”, 2005, Quantitative Finance, 5(2), 219-226.
- “Marriage and the value of waiting”, 2003, Journal of Population Economics, 16(3), 423–430.
- “Leaving a monetary union: expected time and probability”, 2002, Greek Economic Review, 22(1), 17-22.
- “International tax arbitrage, tax evasion and interest parity conditions”, 2001, Research in Economics, 55(4), 413-427.
- “When to leave a monetary union?”, 2001, Revue Economique, 52(2), 389-397.
- “Monetary integration and the value of waiting”, 2000, in: Moser, T. and B. Schips, eds., EMU, financial markets and the world economy (Kluwer Academic Publishers, Boston MA), 181-192.
- **Working papers (http://works.bepress.com/frank_strobel/doctype.html#unpublished_paper)**

Revise and resubmits

Capital requirements, leverage restrictions and systemic risk (with A. Mirza), R&R Journal of Banking & Finance.

Discussion papers

‘Bank ownership structure, lending corruption and the regulatory environment’ (with T. Barry & L. Lepetit)