Appendix 4.
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2010

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160 2007, Andreas Schrimpf, Michael Schröder, and Richard Stehle, Cross-sectional Tests of Conditional Asset Pricing Models: Evidence from the German Stock Market, European Financial Management, 13, 880-907 (PR) (CO)

Appendix 5.
Notes published in refereed journals

2010

1 2010, Niels Haldrup, Separation in Cointegrated Systems, Journal of Financial Econometrics, 8, 177-180

2 2010, Svend Hylleberg, Clive Granger and HEGY, Journal of Financial Econometrics, 8, 181-183

3 2010, Teräsvirta, T., Clive William John Granger, 1934-2009, New Zealand Economic Papers, 44, 121-127

4 2010, Teräsvirta, T., Working with Clive Granger: two short memories, Journal of Financial Econometrics, 8, 191-192

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5 2008, Allan Timmermann, Reply to discussants, International Journal of Forecasting, 24, 29-30 (PR)

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6 2007, Søren Tolver Jensen and Anders Rahbek, A Note on the Law of Large Numbers for Functions of Geometrically Ergodic Time Series, Econometric Theory, 23, 761-767 (PR) (CO)

7 2007, Søren Johansen, Torben Schmith and Peter Thejll, A Semi-Empirical Approach to Projecting Future Sea-Level Rise, Science, 317 (PR) (CO)

8 2007, David Skovmand and Michael Verhofen, Review of: D. Brigo & F. Mercurio: Interest Rate Models - Theory and Practice, Journal of Financial Markets and Portfolio Management, 21 (PR) (CO)

Appendix 6.
Contributions to refereed books

2010

1 2010, Torben G. Andersen, Tim Bollerslev and Francis X. Diebold, Parametric and Nonparametric Measurements of Volatility, Y. Ait-Sahalia and L.P. Hansen (eds.): Handbook of Financial Econometrics, North Holland, 67-137 (PR) (CO)

2 2010, Barndorff-Nielsen, O.E., Kinnebrock, S. and Shephard, N., Measuring downside risk - realised semivariance, In T. Bollerslev, J.R.Russell and M.W. Watson (Eds.), Volatility and Time Series Econometrics, Oxford University Press, 117-136 (PR) (CO)

3 2010, Barndorff-Nielsen, O.E. and Shephard, N., Volatility, Encyclopedia of Quantitative Finance, Wiley, 1898-1901 (PR) (CO)

4 2010, Bo Martin Bibby, Martin Jacobsen and Michael Sørensen, Estimating functions for discretely sampled diffusion-type models. In Ait-Sahalia, Y. and Hansen, L.P. (eds.): Handbook of Financial Econometrics, North Holland, Oxford, 203 - 268 (PR) (CO)

5 2010, Tim Bollerslev, Jeffrey R. Russell and Mark W. Watson, Glossary to ARCH (GARCH), Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle, Oxford University Press, 137-163 (PR) (CO)

6 2010, M. Podolskij, Semimartingales, Encyclopedia of Quantative Finance, Wiley, 1633-1635 (PR) (CO)

7 2010, Teräsvirta, T., Autoregressive conditional heteroskedasticity, Encyclopedia of Quantitative Finance, Wiley, 809-820

8 2010, Fernando Baltazar-Larios and Michael Sørensen, Maximum likelihood estimation for integrated diffusion processes, Contemporary Quantitative Finance: Essays in Honour of Eckhard Platen, Springer, 407, (PR) (CO)

9 2010, Teräsvirta, Timo, Granger, Clive W. J., The New Palgrave Dictionary of Economics, Second Edition. Eds. Steven N. Durlauf and Lawrence E. Blume. Palgrave Macmillan, 2008. The New Palgrave Dictionary of Economics Online, doi:10.1057/9780230226203.0664

10 2010, Teräsvirta, Timo, Threshold models, The New Palgrave Dictionary of Economics, Second Edition, Eds. Steven N. Durlauf and Lawrence E. Blume, The New Palgrave Dictionary of Economics Online, doi:10.1057/9780230226203.1701 (PR)

11 2010, Veraart, A.E.D. and Winkel, M., Time change, Encyclopedia of Quantitative Finance, Wiley, 1812-1816 (PR) (CO)

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12 2009, Torben G. Andersen and Luca Benzoni, Realized Volatility, Handbook of Financial Time Series, Springer Verlag, 555-575 (PR) (CO)

13 2009, Torben G. Andersen and Neil Shephard, Stochastic Volatility: Origins and Overview, Handbook of Financial Time Series, Springer Verlag, 233-254 (PR) (CO)

14 2009, Torben G. Andersen and Davis, Kreiss, Mikosch, Introduction, Handbook of Financial Time Series, Springer Verlag, 1-13 (PR) (CO)

15 2009, Torben G. Andersen and Luca Benzoni, Stochastic Volatility, Encyclopedia of Complexity and Systems Science, Springer Verlag (PR) (CO)

16 2009, Torben G. Andersen, Tim Bollerslev and Francis X. Diebold, Parametric and Nonparametric Volatility Measurement, in Handbook of Financial Econometrics (eds. Yacine Aït-Sahalia and Lars P. Hansen). Amsterdam: Elsevier Science B.V. (PR) (CO)

17 2009, Ole E. Barndorff-Nielsen and J. Schmiegel, Brownian semistationary processes and volatility/intermittency, In H. Albrecher, W. Runggaldier and W. Schachermeyer (Eds.): Advanced Financial Modelling. Radon Series Comp. Appl. Math. 8, 1-26, Berlin: W. de Gruyter (PR) (CO)

18 2009, Bo Martin Bibby, Martin Jacobsen and Michael Sørensen, Estimating functions for discretely sampled diffusion-type models, Handbook of Financial Econometrics, Elsevier, Amsterdam (PR) (CO)

19 2009, Tim Bollerslev, Glossary to ARCH (GARCH), in Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle (eds. Tim Bollerslev, Jeffrey R. Russell and Mark W. Watson). Oxford: Oxford University Press (PR)

20 2009, L. Catao and Allan Timmermann, Volatility Regimes and Global Equity Returns, Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle, Oxford: Oxford University Press, 257-295 (PR) (CO)

21 2009, Peter Christoffersen, Value-at-Risk Models, Handbook of Financial Time Series, Springer-Verlag Berlin, 753-766 (PR)

22 2009, Søren Johansen, Cointegration, Overview and Development, In T.G. Andersen, R. Davis, J-P. Kreiss, and T. Mikosch (eds.) Handbook of Financial Time Series, 671-693, Springer

23 2009, Søren Johansen and Bent Nielsen, An analysis of the indicator saturation estimator as a robust regression estimator, The Methodology and Practice of Econometrics: A Festschrift in Honour of David F. Hendry, Oxford University Press, 1-36 (PR) (CO)

24 2009, Theis Lange and Anders Rahbek, Regime Switching Models: A Survey, Handbook of Financial Time Series, Springer-Verlag, editors: T. Mikosch, T. G. Andersen, R. Davies and J.-P. Kress, 871-889 (PR) (CO)

25 2009, A. Patton and Allan Timmermann, Generalized Forecast Errors, A Change of Measure, and Forecast Optimality, Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle, Oxford: Oxford University Press, 194-212 (PR) (CO)

26 2009, A. Silvennoinen and Timo Teräsvirta, Multivariate GARCH models, in Torben .G. Andersen, R.A. Davis, J.-P. Kreiss and T. Mikosch, eds. Handbook of Financial Time Series, 201-229. New York: Springer (PR) (CO)

27 2009, Michael Sørensen, Parametric inference for discretely sampled stochastic differential equations, Handbook of Financial Time Series, Springer, Heidelberg, 531 - 553 (PR)

28 2009, Timo Teräsvirta, Introduction to univariate GARCH models, in T.G. Andersen, R.A. Davis, J.-P. Kreiss and T. Mikosch, eds. Handbook of Financial Time Series, 17-42, New York: Springer (PR)

29 2009, Timo Teräsvirta, Smooth transition regression modeling, in: H. Lütkepohl and M. Krätzig, eds.: Applied time series econometrics (in Chinese), 172-187, China Machine Press (PR)

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30 2008, Torben G. Andersen, Realized Volatility, The New Palgrave Dictionary of Economics, 2nd Edition, Eds.: S.N. Durlauf and L.E. Blume, Palgrave Macmillan, 7, 24-33 (PR)

31 2008, Torben G. Andersen, Volatility Modeling, Encyclopedia of Quantitative Risk Analysis and Assessment, Wiley and Sons, 4 (PR)

32 2008, Torben G. Andersen, Tim Bollerslev and Francis X. Diebold, Parametric and Nonparametric Volatility Measurement, Handbook of Financial Econometrics (eds. Yacine Aït-Sahalia and Lars P. Hansen), Amsterdam: Elsevier Science B.V. (PR) (CO)

33 2008, Barndorff-Nielsen, O.E., Kinnebrock, S. and Shephard, N., Measuring downside risk-realised semivariance, To appear in Festschrift to Robert Engle (PR) (CO)

34 2008, Barndorff-Nielsen, O.E. and Schmiegel, J., Time change, volatility and turbulence, In A. Sarychev, A. Shiryaev, M. Guerra and M.d.R. Grossinho (Eds.): Proceedings of the Workshop on Mathematical Control Theory and Finance, Lisbon 2007, Berlin Springer, 29-53 (PR) (CO)

35 2008, Changli He, Hans Malmsten and Timo Teräsvirta, Higher-order dependence in the general Power ARCH process and the role of the power parameter, Recent Advances in Linear Models and Related Areas, New York, 231-251 (PR) (CO)

36 2008 Søren Johansen, Reduced rank regression, The New Palgrave Dictionary of Economics, Second Edition, Eds. Steven N. Durlauf and Lawrence E. Blume, Palgrave Macmillan (PR)

37 2008, Bruce Lehmann and Allan Timmermann, Performance Management and Evaluation, Handbook of Financial Intermediation and Banking, 191-258 (PR) (CO)

38 2008, Svend Hylleberg, Seasonal Adjustment. New Palgrave Dictionary of Economics, 2nd edition, Palgrave Macmillan

39 2008, Valeri Voev, Dynamic Modelling of Large Dimensional Covariance Matrices Recent Developments in High Frequency Financial Econometrics. L. Bauwens, W. Pohlmeier & D. Veredas (eds.), Studies in Empirical Economics, Springer, Berlin. (PR)

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40 2007, Torben G. Andersen with Oleg Bondarenko, Construction and Interpretation of Model-Free Implied Volatility, in Israel Nelken (ed.), Volatility as an Asset Class, Risk Books, London, pp. 141-181 (PR) (CO)

41 2007, Torben G. Andersen, Tim Bollerslev, Francis X. Diebold and Paul Labys, Great Realizations, in Jon Danielsson (ed.), The Value-at-Risk References, Risk Publications, London, pp. 119-130 (reprinted from Risk, 13, 105-108, 2000)

Appendix 7.
Refereed books

2009

1 2009, Bent Jesper Christensen and Nicholas M. Kiefer, Economic Modeling and Inference, Princeton University Press (PR) (CO)

2007

2 2007, Clive W.J. Granger and Timo Teräsvirta, Modelling nonlinear economic relationships (Chinese edition), Shanghai University of Finance & Economics Press (PR) (CO)

Appendix 8.
Editor of refereed books and journal special issues

2010

1 2010, Tim Bollerslev, Bent Jesper Christensen, Niels Haldrup and Asger Lunde, Editors Introduction: Periodicity, Non-stationarity, and Forecasting of Economic and Financial Time Series, Journal of Time Series Econometrics (CO)

2 2010, Tim Bollerslev, Jeffrey R. Russell and Mark W. Watson, Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle, Oxford University Press (PR) (CO)

3 2010, Kessler, M., Lindner, A. and Sørensen, M. (eds.), Statistical Methods for Stochastic Differential Equations, Chapmann and Hall (PR) (CO)

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4 2009, Torben G. Andersen, Richard Davis, Jens-Peter Kreiss and Thomas Mikosch, Handbook of Financial Time Series, Springer Verlag (PR) (CO)

5 2009, Tim Bollerslev, Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle (ed. with Jeffrey R. Russell and Mark W. Watson), Oxford, UK: Oxford University Press (PR) (CO)

Appendix 9.
CREATES Research Papers

2010

1 2010, Anders Bredahl Kock and Timo Teräsvirta, Forecasting with nonlinear time series models (CREATES RP 2010-1)

2 2010, Gunnar Bårdsen, Stan Hurn and Zoë McHugh, Asymmetric unemployment rate dynamics in Australia (CREATES RP 2010-2)

3 2010, Jesper Rangvid, Maik Schmeling and Andreas Schrimpf, Cash Flow-Predictability: Still Going Strong (CREATES RP 2010-3)

4 2010, Helle Bunzel and Walter Enders, The Taylor Rule and "Opportunistic" Monetary Policy (CREATES RP 2010-4)

5 2010, Martin M. Andreasen, Non-linear DSGE Models and The Optimized Particle Filter (CREATES RP 2010-5)

6 2010, Søren Johansen and Bent Nielsen, Discussion of The Forward Search: Theory and Data Analysis by Anthony C. Atkinson, Marco Riani, and Andrea Ceroli (CREATES RP 2010-6)

7 2010, Giuseppe Cavaliere, Anders Rahbek and A.M.Robert Taylor, Bootstrap Sequential Determination of the Co-integration Rank in VAR Models (CREATES RP 2010-7)

8 2010, Peter R. Hansen and Asger Lunde, Estimating the Persistence and the Autocorrelation Function of a Time Series that is Measured with Error (CREATES RP 2010-8)

9 2010, Tom Engsted, Thomas Q. Pedersen and Carsten Tanggaard, Pitfalls in VAR based return decompositions: A clarification (CREATES RP 2010-9)

10 2010, Torben G. Andersen and Luca Benzoni, Stochastic Volatility (CREATES RP 2010-10)

11 2010, Torben B. Rasmussen, Affine Bond Pricing with a Mixture Distribution for Interest Rate Time-Series Dynamics (CREATES RP 2010-11)

12 2010, Martin M. Andreasen and Bent Jesper Christensen, The SR Approach: a new Estimation Method for Non-Linear and Non-Gaussian Dynamic Term Structure Models (CREATES RP 2010-12)

13 2010, Peter Reinhard Hansen, Zhuo (Albert) Huang and Howard Howan Shek, Realized GARCH: A Complete Model of Returns and Realized Measures of Volatility (CREATES RP 2010-13)

14 2010, Bent Jesper Christensen and Michel van der Wel, An Asset Pricing Approach to Testing General Term Structure Models including Heath-Jarrow-Morton Specifications and Affine Subclasses (CREATES RP 2010-14)

15 2010, Nektarios Aslanidis and Charlotte Christiansen, Smooth Transition Patterns in the Realized Stock Bond Correlation (CREATES RP 2010-15)

16 2010, Tim Bollerslev and Viktor Todorov, Estimation of Jump Tails (CREATES RP 2010-16)

17 2010, Ole E. Barndorff–Nielsen, Fred Espen Benth and Almut E. D. Veraart, Ambit processes and stochastic partial differential equations (CREATES RP 2010-17)

18 2010, Ole E. Barndorff–Nielsen, Fred Espen Benth and Almut E. D. Veraart, Modelling energy spot prices by Lévy semistationary processes (CREATES RP 2010-18)

19 2010, Jeroen V.K. Rombouts and Lars Stentoft, Multivariate Option Pricing with Time Varying Volatility and Correlations (CREATES RP 2010-19)

20 2010, Charlotte Christiansen, Intertemporal Risk-Return Trade-off in Foreign Exchange Rates (CREATES RP 2010-20)

21 2010, Marco Aiolfi, Carlos Capistrán and Allan Timmermann, Forecast Combinations (CREATES RP 2010-21)

22 2010, Ivan Nourdin, Giovanni Peccati and Mark Podolskij, Quantitative Breuer-Major Theorems (CREATES RP 2010-22)

23 2010, Matias D. Cattaneo, Richard K. Crump and Michael Jansson, Bootstrapping Density-Weighted Average Derivatives (CREATES RP 2010-23)

24 2010, Søren Johansen and Morten Ørregaard Nielsen, Likelihood inference for a fractionally cointegrated vector autoregressive model (CREATES RP 2010-24)

25 2010, Tom Engsted and Bent Nielsen, Testing for rational bubbles in a co-explosive vector autoregression (CREATES RP 2010-25)

26 2010, Robinson Kruse, On European monetary integration and the persistence of real effective exchange rates (CREATES RP 2010-26)

27 2010, Sanne Hiller and Robinson Kruse, Milestones of European Integration: Which matters most for Export Openness? (CREATES RP 2010-27)

28 2010, Robinson Kruse, Forecasting autoregressive time series under changing persistence (CREATES RP 2010-28)

29 2010, Nikolaus Hautsch and Mark Podolskij, Pre-Averaging Based Estimation of Quadratic Variation in the Presence of Noise and Jumps: Theory, Implementation, and Empirical Evidence (CREATES RP 2010-29)

30 2010, Martin M. Andreasen, Non-linear DSGE Models and The Central Difference Kalman Filter (CREATES RP 2010-30)

31 2010, Morten Ørregaard Nielsen and Per Frederiksen, Fully Modified Narrow-Band Least Squares Estimation of Weak Fractional Cointegration (CREATES RP 2010-31)

32 2010, Mogens Bladt and Michael Sørensen, Simple simulation of diffusion bridges with application to likelihood inference for diffusions Cointegration (CREATES RP 2010-32)

33 2010, Fernando Baltazar-Larios and Michael Sørensen, Maximum likelihood estimation for integrated diffusion processes (CREATES RP 2010-33)

34 2010, Leonidas Tsiaras, The Forecast Performance of Competing Implied (CREATES RP 2010-34)

35 2010, Leonidas Tsiaras, Dynamic Models of Exchange Rate Dependence Using Option Prices and Historical Returns (CREATES RP 2010-35)

36 2010, Robinson Kruse and Rickard Sandberg, Linearity Testing in Time-Varying Smooth Transition Autoregressive Models under Unknown Degree of Persistency (CREATES RP 2010-36)

37 2010, Tom Engsted, Thomas Q. Pedersen and Carsten Tanggaard, The log-linear return approximation, bubbles, and predictability (CREATES RP 2010-37)

38 2010, Thomas Q. Pedersen, Predictable return distributions (CREATES RP 2010-38)

39 2010, Rasmus Tangsgaard Varneskov, The Role of Dynamic Specification in Forecasting Volatility in the Presence of Jumps and Noisy High-Frequency Data (CREATES RP 2010-39)

40 2010, Antonis Papapantoleon and David Skovmand, Picard Approximation of Stochastic Differential Equations and Application to Libor Models (CREATES RP 2010-40)

41 2010, Ole E. Barndorff–Nielsen, Fred Espen Benth and Almut E. D. Veraart, Modelling electricity forward markets by ambit fields (CREATES RP 2010-41)

42 2010, Robinson Kruse and Philipp Sibbertsen, Long memory and changing persistence (CREATES RP 2010-42)

43 2010, Dennis Kristensen, Semi-Nonparametric Estimation and Misspecification Testing of Diffusion Models (CREATES RP 2010-43)

44 2010, Jeroen V.K. Rombouts and Lars Stentoft, Option Pricing with Asymmetric Heteroskedastic Normal Mixture Models (CREATES RP 2010-44)

45 2010, Rasmus Tangsgaard Varneskov and Valeri Voev, The Role of Realized Ex-post Covariance Measures and Dynamic Model Choice on the Quality of Covariance Forecasts (CREATES RP 2010-45)

46 2010, Christian Bach and Stig Vinther Møller, Habit-based Asset Pricing with Limited Participation Consumption (CREATES RP 2010-46)

47 2010, Christian M. Dahl, Hans Christian Kongsted and Anders Sørensen, ICT and Productivity Growth in the 1990s: Panel Data Evidence on Europe (CREATES RP 2010-47)

48 2010, Christian M. Dahl and Emma M. Iglesias, Asymptotic normality of the QMLE in the level-effect ARCH model (CREATES RP 2010-48)

49 2010, Christian D. Dick, Maik Schmeling and Andreas Schrimpf, Macro Expectations, Aggregate Uncertainty, and Expected Term Premia (CREATES RP 2010-49)

50 2010, Bent Jesper Christensen and Petra Posedel, The Risk-Return Tradeoff and Leverage Effect in a Stochastic Volatility-in-Mean Model (CREATES RP 2010-50)

51 2010, Christos Ntantamis, A Duration Hidden Markov Model for the Identification of Regimes in Stock Market Returns (CREATES RP 2010-51)

52 2010, Christos Ntantamis, Detecting Structural Breaks using Hidden Markov Models (CREATES RP 2010-52)

53 2010, Christos Ntantamis, Detecting Housing Submarkets using Unsupervised Learning of Finite Mixture Models (CREATES RP 2010-53)

54 2010, Stefan Holst Bache, Minimax Regression Quantiles (CREATES RP 2010-54)

55 2010, Nektarios Aslanidis and Charlotte Christiansen, Sign and Quantiles of the Realized Stock-Bond Correlation (CREATES RP 2010-55)

56 2010, Anders Bredahl Kock, Oracle Efficient Variable Selection in Random and Fixed Effects Panel Data Models (CREATES RP 2010-56)

57 2010, Charlotte Christiansen, Juanna Schröter Joensen and Jesper Rangvid, The Effects of Marriage and Divorce on Financial Investments: Learning to Love or Hate Risk? (CREATES RP 2010-57)

58 2010, Charlotte Christiansen, Maik Schmeling and Andreas Schrimpf, A Comprehensive Look at Financial Volatility Prediction by Economic Variables (CREATES RP 2010-58)

59 2010, James G. MacKinnon and Morten Ørregaard Nielsen, Numerical distribution functions of fractional unit root and cointegration tests (CREATES RP 2010-59)

60 2010, Bent Jesper Christensen og Paolo Santucci de Magistris, Level Shifts in Volatility and the Implied-Realized Volatility Relation (CREATES RP 2010-60)

61 2010, Christian Bach og Bent Jesper Christensen, Latent Integrated Stochastic Volatility, Realized Volatility, and Implied Volatility: A State Space Approach (CREATES RP 2010-61)

62 2010, Bent Jesper Christensen og Malene Pugholm Kallestrup Lamb, The Impact of Health Changes on Labor Supply: Evidence from Merged Data on Individual Objective Medical Diagnosis Codes and Early Retirement Behavior (CREATES RP 2010-62)

63 2010, Martin M. Andreasen, How Non-Gaussian Shocks A¤ect Risk Premia in Non-Linear DSGE Models (CREATES RP 2010-63)

2009

64 2009, Roman Frydman, Michael D. Goldberg, Søren Johansen and Katarina Juselius, A Resolution of the Purchasing Power Parity Puzzle: Imperfect Knowledge and Long Swings (CREATES RP 2009-1)

65 2009, Morten Ørregaard Nielsen, Nonparametric Cointegration Analysis of Fractional Systems With Unknown Integration Orders (CREATES RP 2009-2)

66 2009, Andrés González, Kirstin Hubrich and Timo Teräsvirta, Forecasting inflation with gradual regime shifts and exogenous information (CREATES RP 2009-3)

67 2009, Theis Lange, First and second order non-linear cointegration models (CREATES RP 2009-4)

68 2009, Tim Bollerslev, Natalia Sizova and George Tauchen, Volatility in Equilibrium: Asymmetries and Dynamic Dependencies (CREATES RP 2009-5)

69 2009, Anders Tolver Jensen and Theis Lange, On IGARCH and convergence of the QMLE for misspecified GARCH models (CREATES RP 2009-6)

70 2009, Jeroen V.K. Rombouts and Lars Stentoft, Bayesian Option Pricing Using Mixed Normal Heteroskedasticity Models (CREATES RP 2009-7)

71 2009, Torben B. Rasmussen, Jump Testing and the Speed of Market Adjustment (CREATES RP 2009-8)

72 2009, Dennis Kristensen and Andrew Ang, Testing Conditional Factor Models (CREATES RP 2009-9)

73 2009, José Fajardo and Ernesto Mordecki, Skewness Premium with Lévy Processes (CREATES RP 2009-10)

74 2009, Lasse Bork, Estimating US Monetary Policy Shocks Using a Factor-Augmented Vector Autoregression: An EM Algorithm Approach (CREATES RP 2009-11)

75 2009, Konstantinos Fokianos, Anders Rahbek and Dag Tjøstheim, Poisson Autoregression (CREATES RP 2009-12)

76 2009, Peter Reinhard Hansen and Guillaume Horel, Quadratic Variation by Markov Chains (CREATES RP 2009-13)

77 2009, Dennis Kristensen and Antonio Mele, Adding and Subtracting Black-Scholes: A New Approach to Approximating Derivative Prices in Continuous Time Models (CREATES RP 2009-14)

78 2009, Charlotte Christiansen, Angelo Ranaldo and Paul Söderllind, The Time-Varying Systematic Risk of Carry Trade Strategies (CREATES RP 2009-15)

79 2009, Ingmar Nolte and Valeri Voev, Least Squares Inference on Integrated Volatility and the Relationship between Efficient Prices and Noise (CREATES RP 2009-16)

80 2009, Tom Engsted, Statistical vs. Economic Significance in Economics and Econometrics: Further comments on McCloskey & Ziliak (CREATES RP 2009-17)

81 2009, Anders Bredahl Kock, Forecasting with Universal Approximators and a Learning Algorithm (CREATES RP 2009-18)

82 2009, Søren Johansen and Anders Rygh Swensen, On a numerical and graphical technique for evaluating some models involving rational expectations (CREATES RP 2009-19)

83 2009, Almut E. D. Veraart and Luitgard A. M. Veraart, Stochastic volatility and stochastic leverage (CREATES RP 2009-20)

84 2009, Ole E. Barndorff-Nielsen, José Manuel Corcuera and Mark Podolskij, Multipower Variation for Brownian Semistationary Processes (CREATES RP 2009-21)

85 2009, Giuseppe Cavaliere, Anders Rahbek and A.M.Robert Taylor, Co-integration Rank Testing under Conditional Heteroskedasticity by (CREATES RP 2009-22)

86 2009, Michael Frömmel and Robinson Kruse, Interest rate convergence in the EMS prior to European Monetary Union (CREATES RP 2009-23)

87 2009, Dominique Guégan, A Meta-Distribution for Non-Stationary Samples (CREATES RP 2009-24)

88 2009, Ole E. Barndorff-Nielsen and Almut E. D. Veraart, Stochastic volatility of volatility in continuous time (CREATES RP 2009-25)

89 2009, Tim Bollerslev and Viktor Todorov, Tails, Fears and Risk Premia (CREATES RP 2009-26)

90 2009, Kim Christensen, Roel Oomen and Mark Podolskij, Realised Quantile-Based Estimation of the Integrated Variance (CREATES RP 2009-27)

91 2009, Takamitsu Kurita, Heino Bohn Nielsen and Anders Rahbek, An I(2) Cointegration Model with Piecewise Linear Trends: Likelihood Analysis and Application (CREATES RP 2009-28)

92 2009, Martin M. Andreasen, Stochastic Volatility and DSGE Models (CREATES RP 2009-29)

93 2009, Eduardo Rossi and Paolo Santucci de Magistris, Long Memory and Tail dependence in Trading Volume and Volatility (CREATES RP 2009-30)

94 2009, Eduardo Rossi and Paolo Santucci de Magistris, A No Arbitrage Fractional Cointegration Analysis Of The Range Based Volatility (CREATES RP 2009-31)

95 2009, Alessandro Palandri, The Effects of Interest Rate Movements on Assets' Conditional Second Moments (CREATES RP 2009-32)

96 2009, Peter Christoffersen, Redouane Elkamhi, Bruno Feunou and Kris Jacobs, Option Valuation with Conditional Heteroskedasticity and Non-Normality (CREATES RP 2009-33)

97 2009, Peter Christoffersen, Steven Heston and Kris Jacobs, The Shape and Term Structure of the Index Option Smirk: Why Multifactor Stochastic Volatility Models Work so Well (CREATES RP 2009-34)

98 2009, Peter Christoffersen, Jeremy Berkowitz and Denis Pelletier, Evaluating Value-at-Risk Models with Desk-Level Data (CREATES RP 2009-35)

99 2009, Tom Engsted and Thomas Q. Pedersen, The dividend-price ratio does predict dividend growth: International evidence (CREATES RP 2009-36)

100 2009, Michael Jansson and Morten Ørregaard Nielsen, Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis (CREATES RP 2009-37)

101 2009, Frank S. Nielsen, Local Whittle estimation of multivariate fractionally integrated processes (CREATES RP 2009-38)

102 2009, Borus Jungbacker, Siem Jan Koopman and Michel van der Wel, Dynamic Factor Models with Smooth Loadings for Analyzing the Term Structure of Interest Rates (CREATES RP 2009-39)

103 2009, Niels Haldrup, Antonio Montañés and Andreu Sansó, Detection of additive outliers in seasonal time series (CREATES RP 2009-40)

104 2009, Dennis Kristensen, Pseudo-Maximum Likelihood Estimation in Two Classes of Semiparametric Diffusion Models (CREATES RP 2009-41)

105 2009, Ole Eiler Barndorff-Nielsen and Robert Stelzer, The multivariate supOU stochastic volatility model (CREATES RP 2009-42)

106 2009, Lasse Bork, Hans Dewachter and Romain Houssa, Identification of Macroeconomic Factors in Large Panels (CREATES RP 2009-43)

107 2009, Dennis Kristensen, Semiparametric Modelling and Estimation: A Selective Overview (CREATES RP 2009-44)

108 2009, Kim Christensen, Silja Kinnebrock and Mark Podolskij, Pre-averaging estimators of the ex-post covariance matrix (CREATES RP 2009-45)

109 2009, Matias D. Cattaneo, Richard K. Crump and Michael Jansson, Robust Data-Driven Inference for Density-Weighted Average Derivatives (CREATES RP 2009-46)

110 2009, Mark Podolskij and Mathias Vetter, Understanding limit theorems for semimartingales: a short survey (CREATES RP 2009-47)

111 2009, Isabel Casas and Irene Gijbels, Unstable volatility functions: the break preserving local linear estimator (CREATES RP 2009-48)

112 2009, Torben G. Andersen and Viktor Todorov, Realized Volatility and Multipower Variation (CREATES RP 2009-49)

113 2009, Robinson Kruse, Michael Frömmel, Lukas Menkhoff and Philipp Sibbertsen, What do we know about real exchange rate non-linearities? (CREATES RP 2009-50)

114 2009, Tue Gørgens, Christopher L. Skeels and Allan H. Würtz, Efficient Estimation of Non-Linear Dynamic Panel Data Models with Application to Smooth Transition Models (CREATES RP 2009-51)

115 2009, Torben G. Andersen, Dobrislav Dobrev and Ernst Schaumburg, Jump-Robust Volatility Estimation using Nearest Neighbor Truncation (CREATES RP 2009-52)

116 2009, Florian Heinen, Philipp Sibbertsen and Robinson Kruse, Forecasting long memory time series under a break in persistence (CREATES RP 2009-53)

117 2009, Tue Gørgens and Allan Würtz, Testing a parametric function against a nonparametric alternative in IV and GMM settings (CREATES RP 2009-54)

118 2009, Michael Jansson and Morten Ørregaard Nielsen, Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots (CREATES RP 2009-55)

119 2009, Valeri Voev,' On the Economic Evaluation of Volatility Forecasts (CREATES RP 2009-56)

120 2009, Jesper Rangvid, Maik Schmeling and Andreas Schrimpf, Global Asset Pricing: Is There a Role for Long-run Consumption Risk? (CREATES RP 2009-57)

121 2009, Olaf Posch, Risk premia in general equilibrium (CREATES RP 2009-58)

122 2009, Christian M. Dahl and Emma M. Iglesias, Modelling the Volatility-Return Trade-off when Volatility may be Nonstationary (CREATES RP 2009-59)

123 2009, Ole E. Barndorff-Nielsen, José Manuel Corcuera and Mark Podolskij, Limit theorems for functionals of higher order differences of Brownian semi-stationary processes (CREATES RP 2009-60)

2008

124 2008, John A. Carlson, Christian M. Dahl and Carol L. Osler, Short-run Exchange-Rate Dynamics: Theory and

125 2008, Peter Reinhard Hansen, Reduced-Rank Regression: A Useful Determinant Identity (CREATES RP 2008-2)

126 2008, Søren Johansen, Katarina Juselius, Roman Frydman and Michael Goldberg Testing hypotheses in an I(2)

127 2008, Olaf Posch, Explaining output volatility: The case of taxation (CREATES RP 2008-4)

128 2008, Annastiina Silvennoinen and Timo Teräsvirta, Modelling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model (CREATES RP 2008-5)

129 2008, Annastiina Silvennoinen and Timo Teräsvirta, Multivariate GARCH models. (CREATES RP 2008-6)

130 2008, Changli He, Annastiina Silvennoinen and Timo Teräsvirta, Parameterizing unconditional skewness in

131 2008, Cristina Amado and Timo Teräsvirta, Modelling Conditional and Unconditional Heteroskedasticity with Smoothly Time-Varying Structure (CREATES RP 2008-8)

132 2008, Søren Johansen and Bent Nielsen, An analysis of the indicator saturation estimator as a robust regression estimator (CREATES RP 2008-9)

133 2008, Peter Christoffersen, Kris Jacobs, Christian Dorion and Yintian Wang, Volatility Components, Affine Restrictions and Non-Normal Innovations (CREATES RP 2008-10)

134 2008, Peter Christoffersen, Kris Jacobs, Chayawat Ornthanalai and Yintian Wang, Option Valuation with Long-run and Short-run Volatility Components (CREATES RP 2008-11)

135 2008, Tom Engsted and Stig V. Møller, An iterated GMM procedure for estimating the Campbell-Cochrane habit formation model, with an application to Danish stock and bond returns (CREATES RP 2008-12)

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142 2008, Anne Péguin-Feissolle, Birgit Strikholm and Timo Teräsvirta, Testing the Granger noncausality hypothesis in stationary nonlinear models of unknown functional form (CREATES RP 2008-19)

143 2008, Stefan Holst Bache, Christian M. Dahl and Johannes Tang Kristensen, Determinants of Birthweight Outcomes: Quantile Regressions Based on Panel Data (CREATES RP 2008-20)

144 2008, Ole E. Barndorff-Nielsen, José Manuel Corcuera, Mark Podolskij and Jeannette H.C. Woerner, Bipower variation for Gaussian processes with stationary increments (CREATES RP 2008-21)

145 2008, Mark Podolskij and Daniel Ziggel, A Range-Based Test for the Parametric Form of the Volatility in Diffusion Models (CREATES RP 2008-22)

146 2008, Silja Kinnebrock and Mark Podolskij, An Econometric Analysis of Modulated Realised Covariance, Regression and Correlation in Noisy Diffusion Models (CREATES RP 2008-23)

147 2008, Matias D. Cattaneo, Richard K. Crump and Michael Jansson, Small Bandwidth Asymptotics for Density-Weighted Average Derivatives (CREATES RP 2008-24)

148 2008, Mark Podolskij and Mathias Vetter, Bipower-type estimation in a noisy diffusion setting (CREATES RP 2008-25)

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151 2008, Frank S. Nielsen, Local polynomial Whittle estimation covering non-stationary fractional processes (CREATES RP 2008-28)

152 2008, Per Frederiksen, Frank S. Nielsen and Morten Ørregaard Nielsen, Local polynomial Whittle estimation of perturbed fractional processes (CREATES RP 2008-29)

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162 2008, Roxana Chiriac and Valeri Voev, Modelling and Forecasting Multivariate Realized Volatility (CREATES RP 2008-39)

163 2008, Stig Vinther Møller, Consumption growth and time-varying expected stock returns (CREATES RP 2008-40)

164 2008, Lars Stentoft, American Option Pricing using GARCH models and the Normal Inverse Gaussian distribution (CREATES RP 2008-41)

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166 2008, Martin Møller Andreasen, Explaining Macroeconomic and Term Structure Dynamics Jointly in a Non-linear DSGE Model (CREATES RP 2008-43)

167 2008, Christian M. Dahl, Henrik Hansen and John Smidt, The cyclical component factor model (CREATES RP 2008-44)

168 2008, Christian M. Dahl and Yu Qin, The limiting behavior of the estimated parameters in a misspecified random field regression model (CREATES RP 2008-45)

169 2008, Bent Jesper Christensen, Christian M. Dahl and Emma M. Iglesias, Semiparametric Inference in a GARCH-in-Mean Model (CREATES RP 2008-46)

170 2008, Charlotte Christiansen, Mean Reversion in US and International Short Rates (CREATES RP 2008-47)

171 2008, Tim Bollerslev, George Tauchen and Hao Zhou, Expected Stock Returns and Variance Risk Premia

172 2008, Tim Bollerslev, Glossary to ARCH (GARCH) (CREATES RP 2008-49)

173 2008, Giuseppe Cavaliere, Anders Rahbek and A.M. Robert Taylor, Testing for Co-integration in Vector Autoregressions with Non-Stationary Volatility (CREATES RP 2008-50)

174 2008, Bent Jesper Christensen and Michael Sørensen, Optimal inference in dynamic models with conditional moment restrictions (CREATES RP 2008-51)

175 2008, Katarzyna Lasak, Likelihood based testing for no fractional cointegration (CREATES RP 2008-52)

176 2008, Katarzyna Lasak, Maximum likelihood estimation of fractionally cointegrated systems (CREATES RP 2008-

177 2008, Andrew J. Patton and Allan Timmermann, The Resolution of Macroeconomic Uncertainty: Evidence from Survey Forecast (CREATES RP 2008-54)

178 2008, Carlos Capistrán and Allan Timmermann, Forecast Combination With Entry and Exit of Experts (CREATES RP 2008-55)

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182 2008, Per Frederiksen and Frank S. Nielsen, Testing for long memory in potentially nonstationary perturbed fractional processes (CREATES RP 2008-59)

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184 2008, Jean Jacod, Mark Podolskij and Mathias Vetter, Limit theorems for moving averages of discretized processes plus noise (CREATES RP 2008-61)

185 2008, Giuseppe Cavaliere, David I. Harvey, Stephen J. Leybourne and A.M. Robert Taylor, Testing for Unit Roots in the Presence of a Possible Break in Trend and Non-Stationary Volatility (CREATES RP 2008-62)

186 2008, Ole E. Barndorff-Nielsen, Peter Reinhard Hansen, Asger Lunde and Neil Shephard, Multivariate realised kernels: consistent positive semi-definite estimators of the covariation of equity prices with noise and non-synchronous trading (CREATES RP 2008-63)

2007

187 2007, Dennis Kristensen, Nonparametric Estimation and Misspecification Testing of Diffusion Models (CREATES RP 2007-1)

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189 2007, Bent Jesper Christensen and Morten Ø. Nielsen, The effect of long memory in volatility on stock market fluctuations (CREATES RP 2007-3)

190 2007, Amber Anand, Carsten Tanggaard and Daniel G. Weaver, Paying for Market Quality (CO) (CREATES RP 2007-4)

191 2007, Charlotte Christiansen, Level-ARCH Short Rate Models with Regime Switching: Bivariate Modeling of US and European Short Rates (CREATES RP 2007-5)

192 2007, Charlotte Christiansen, Decomposing European Bond and Equity Volatility (CREATES RP 2007-6)

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194 2007, Charlotte Christiansen, Juanna S. Schröter and Jesper Rangvid, Are Economists More Likely to Hold Stocks? (CREATES RP 2007-8)

195 2007, Thomas Busch, Bent Jesper Christensen and Morten Ø. Nielsen, The Role of Implied Volatility in Forecasting Future Realized Volatility and Jumps in Foreign Exchange, Stock and Bond Markets (CREATES RP 2007-9)

196 2007, Bent Jesper Christensen, Morten Ø. Nielsen and Jie Zhu, Long memory in stock market volatility and the volatility-in-mean effect: the FIEGARCH-M model (CREATES RP 2007-10)

197 2007, Mathias C. Cattaneo, Richard K. Crump and Michael Jansson, Optimal Inference for Instrumental Variable Regression with non-Gaussian Errors (CO) (CREATES RP 2007-11)

198 2007, Michael Jansson, Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis (CREATES RP 2007-12)

199 2007, Jens Perch Nielsen, Carsten Tanggaard and M.C. Jones, Local Linear Density Estimation for Filtered Survivial Data with Bias Correction (CO) (CREATES RP 2007-13)

200 2007, Torben G. Andersen, Tim Bollerslev and Xin Huang, A Reduced Form Framework for Modeling and Forecasting Jumps and Volatility in Speculative Prices; Under Second Round Review Journal of Econometrics (CO) (CREATES RP 2007-14)

201 2007, Viktor Todorov and Tim Bollerslev, Jumps and Beats: A New Framework for Disentangling and Estimating Systematic Risks (CO) (CREATES RP 2007-15)

202 2007, Tim Bollerslev, Michael Gibson and Hao Zhou, Dynamic Estimation of Volatility Risk Premia and Investor Risk Aversion from Option-Implied and Realized Volatilities (CO) (CREATES RP 2007-16)

203 2007, Tim Bollerslev and Hao Zhou, Expected Stock Returns and Variance Risk Premia (CO) (CREATES RP 2007-17)

204 2007, Torben G. Andersen, Tim Bollerslev and Francis X. Diebold, Roughing It Up: Including Jump Components in the Measurement, Modeling and Forecasting of Return Volatility (CO) (CREATES RP 2007-18)

205 2007, Tim Bollerslev, Tzuo Hann Law and George Tauchen, Risks, Jumps, and Diversification (CREATES RP 2007-19)

206 2007, Torben G. Andersen, Tim Bollerslev, Francis X. Diebold and Clara Vega, Real-Time Price Discovery in Global Stock, Bond and Foreign Exchange Markets (CO) (CREATES RP 2007-20)

207 2007, Torben G. Andersen, Tim Bollerslev, Per H. Frederiksen and Morten Ø. Nielsen, Continuous-Time Models, Realized Volatilities and Testable Distributional Implications for Daily Stock Returns; Working Paper, Department of Finance, Kellogg School, Northwestern University; Second Round Review, Journal of Applied Econometrics (CO) (CREATES RP 2007-21)

208 2007, Tim Bollerslev, Uta Kretschmer, Christian Pigorsch and George Tauchen, A Discrete-Time Model for Daily S&P Returns and Realized Variations: Jumps and Leverage Effects (CREATES RP 2007-22)

209 2007, Olaf Posch, Structural Estimation of Jump-Diffusion Processes in Macroeconomics (CREATES RP 2007-23)

210 2007, Torben G. Andersen and Oleg Bondarenko, Construction and Interpretation of Model-Free Implied Volatility (CO) (CREATES RP 2007-24)

211 2007, Torben G. Andersen and Luca Benzoni, Do Bonds Span Volatility Risk in the U.S. Treasury Market? A Specification Test for Affine Term Structure Models; under revision for Journal of Finance (CO) (CREATES RP 2007-25)

212 2007, Mark Podolskij and Daniel Ziggel, A Range-Based Test for the Parametric Form of the Volatility in Diffusion Models (CO) (CREATES RP 2007-26)

213 2007, Mark Podolskij and Mathias Vetter, Estimation of Volatility Functionals in the Simultaneous Presence of Microstructure Noise and Jump (CO) (CREATES RP 2007-27)

214 2007, Julie Lyng Forman and Michael Sørensen, The Pearson Diffusions: A Class of Statistically Tractable Diffusion Processes (CO) (CREATES RP 2007-28)

215 2007, Niels Haldrup, Frank S. Nielsen and Morten Ø. Nielsen, A Vector Autoregressive Model for Electricity Prices Subject to Long Memory and Regime Switching (CREATES RP 2007-29)

216 2007, Bent Jesper Christensen, Thomas Elgaard Jensen and Rune Mølgaard, Market Power in Power Markets: Evidence from Forward Prices Electricity (CO) (CREATES RP 2007-30)

217 2007, Tom Engsted, Stuart Hyde and Stig Vinter Møller, Habit Formation, Surplus Consumption and Return Predictability: International Evidence (CO) (CREATES RP 2007-31)

218 2007, Søren Johansen, Some identification problems in the cointegrated vector autoregressive model (CREATES RP 2007-32)

219 2007, Søren Johansen and Morten Ø. Nielsen Likelihood inference for a nonstationary fractional autoregressive model (CREATES RP 2007-33)

220 2007, Charlotte Christiansen and Angelo Ranaldo, Extreme Coexceedances in New EU Member States' Stock Markets (CREATES RP 2007-34)

221 2007, Søren Johansen, Correlation, Regression, and Cointegration of Nonstationary Economic Time Series (CREATES RP 2007-35)

222 2007, David F. Hendry, Søren Johansen and Carlos Santos, Selecting a Regression Saturated by Indicators (CO) (CREATES RP 2007-36)

223 2007, Peter Christoffersen, Kris Jacobs and Karim Mimouni, Models for S&P 500 Dynamics: Evidence from Realized Volatility, Daily Returns, and Option Prices (CREATES RP 2007-37)

224 2007, Dennis Kristensen and Anders Rahbek, Likelihood-Based Inference in Nonlinear Error-Correction Models (CREATES RP 2007-38)

225 2007, Peter Christoffersen, Kris Jacobs and Gregory Vainberg, Forward-Looking Betas (CREATES RP 2007-39)

226 2007, Olav Bjerkholt, Trygve Haavelmo's visit in Aarhus 1938-39 (CREATES RP 2007-40)

227 2007, Søren Johansen and Anders Rygh Swensen, Exact Rational Expectations, Cointegration, and Reduced Rank Regression (CREATES RP 2007-41)

228 2007, Ole Barndorff-Nielsen, José Manuel Corcuera and Mark Podolskij, Power Variation for Gaussian Processes with Stationary Increments (CO) (CREATES RP 2007-42)

229 2007, Jean Jacod, Yingying Li, Per A. Mykland, Mark Podolskij and Mathias Vetter, Microstructure Noise in the Continuous Case: The Pre-Averaging Approach - JLMPV-9 (CO) (CREATES RP 2007-43)

230 2007, Charles S. Bos, Siem Jan Koopman and Marius Ooms, Long memory modelling of inflation with stochastic variance and structural breaks (CREATES RP 2007-44)

231 2007, James Davidson and Nigar Hashimzade, Representation and Weak Convergence of Stochastic Integrals with Fractional Integrator Processes (CREATES RP 2007-45)

232 2007, Michael Sørensen, Efficient Estimation for Ergodic Diffusions Sampled at High Frequency (CREATES RP 2007-46)

Appendix 10.
PhD Theses

2010

1 2010, Eske Stig Hansen, Essays in Electricity Market Modeling

2 2010, Leonidas Tsiarias, Essays in Financial Econometrics

3 2010, Torben Beedholm Rasmussen, Essays on Dynamic Interest Rate Models and Tests for Jumps in Asset Prices

4 2010, Lasse Bork, Macro Factors, Monetary Policy Analysis and Affine Term Structure Models

2009

5 2009, Rune Mølgaard, Essays on Dynamic Asset Allocation and Electricity Derivatives

6 2009, Frank S. Nielsen, On the estimation of fractionally integrated processes

7 2009, Stig Vinther Møller, Habit persistence, consumption based asset pricing, and time-varying expected returns

8 2009, Martin Møller Andreasen, DSGE Models and Term Structure Models with Macroeconomic Variables

2008

9 2008, Toke Lilhauge Hjortshøj, Essays on Empirical Corporate Finance - Managerial Incentives, Information Disclosure, and Bond Covenants

10 2008, Theis Lange, Asymptotic Theory in Financial Time Series Models with Conditional Heteroscedasticity (University of Copenhagen)

11 2008, David Skovmand, Libor Market Models - Theory and Applications

12 2008, Jie Zhu, Essays on Econometric Analysis of Price and Volatility Behavior in Asset Markets

Appendix 11.
Forthcoming articles in refereed journals and books

1 Marco Aiolfi, Luis Catão and Allan Timmermann, Common Factors in Latin America's Business Cycles, Journal of Development Economics

2 Torben G. Andersen, Tim Bollerslev and Xin Huang, A Reduced Form Framework for Modeling Volatility of Speculative Prices based on Realized Variation Measures, Journal of Econometrics

3 Torben G. Andersen, Tim Bollerslev and Nour Meddahi, Realized Volatility Forecasting and Market Microstructure Noise, Journal of Econometrics

4 Torben G. Andersen, Dobrislav Dobrev and Ernst Schaumburg, Robust Volatility Estimation using Nearest-Neighbor Truncation, Journal of Econometrics

5 Torben G. Andersen and Viktor Todorov, Realized Volatility and Multipower Variation, Encyclopedia of Quantitative Finance; Wiley and Sons

6 Barndorff-Nielsen, O.E. and Basse-O'Connor, A., Quasi Ornstein-Uhlenbeck processes, Bernoulli

7 Barndorff-Nielsen, O. E., Benth, F. E. and Veraart, A.E.D., Ambit processes and stochastic partial differential equations, in G. Di Nunno and B. Øksendal, eds, Advanced Mathematical Methods for Finance, Springer

8 O. E. Barndorff-Nielsen, J. M. Corcuera and M. Podolskij, Multipower variation for Brownian semi-stationary processes, Bernoulli

9 Ole E. Barndorff-Nielsen, Peter R. Hansen, Asger Lunde and Neil Shephard, Multivariate Realised Kernels: Consistent Positive Semi-Definite Estimators of the Covariation of Equity Prices with Noise and Non-Synchronous Trading, Journal of Econometrics

10 O.E. Barndorff-Nielsen, P.R. Hansen, A. Lunde and N. Shephard, Subsampling Realized Kernels, Journal of Econometrics

11 Barndorff-Nielsen, O.E. and Stelzer, R., Multivariate supOU processes, Annals of Applied Probability

12 Berkowitz, Jeremy, Peter F. Christoffersen and Denis Pelletier, Evaluating Value-at-Risk Models with Desk-

13 Tim Bollerslev, Michael Gibson and Hao Zhou, Dynamic Estimation of Volatility Risk Premia and Investor Risk Aversion from Option-Implied and Realized Volatilities, Journal of Econometrics

14 Tim Bollerslev, Bent Jesper Christensen, Niels Haldrup and Asger Lunde, Editors Introduction: Periodicity, Non-stationarity, and Forecasting of Economic and Financial Time Series. Journal of Time Series Econometrics

15 Busch, T., B.J. Christensen and M.Ø. Nielsen, The role of implied volatility in forecasting future realized volatility and jumps in foreign exchange, stock, and bond markets, Journal of Econometrics

16 Matias Cattaneo, Richard Crump and Michael Jansson, Robust Data-Driven Inference for Density-Weighted Average Derivatives, Journal of the American Statistical Association

17 G. Cavaliere, A. Rahbek and A.M.R. Taylor, Co-integration Rank Testing under Conditional Heteroskedasticity, Econometric Theory

18 Roxana Chiriac and Valeri Voev, Modelling and Forecasting Multivariate Realized Volatility, Journal of Applied Econometrics

19 Charlotte Christiansen, Mean Reversion in US and International Short Rates, North American Journal of Economics and Finance

20 Charlotte Christiansen, Angelo Ranaldo, and Paul Söderlind, The Time-Varying Systematic Risk of Carry Trade Strategies, Journal of Financial and Quantitative Analysis

21 Kim Christensen, Silja Kinnebrock and Mark Podolskij, Pre-averaging estimators of the ex-post covariance matrix in noisy diffusion models with non-synchronous data, Journal of Econometrics

22 Kim Christensen, Roel Oomen and Mark Podolskij, Realised quantile-based estimation of the integrated variance. Journal of Econometrics

23 Christoffersen, Peter F., Christian Dorion, Kris Jacobs and Yintian Wang, Volatility Components: Affine Restrictions and Non-Normal Innovations, Journal of Business and Economic Statistics

24 Dahl, C and E. M. Iglesias, Modelling the Volatility-Return Tradeoff when Volatility may be Nonstationary, Journal of Time Series Econometrics

25 Dahl, C., H. C. Kongsted and A. Sørensen, ICT and Productivity Growth in the 1990's: Panel Data Evidence on Europe, Empirical Economics
26 Engsted, T., Hyde, S. and Møller, S.V., Habit formation, surplus consumption and return predictability: International evidence. Journal of International Money and Finance
27 P. Frederiksen and M.Ø. Nielsen, Fully modified narrow-band least squares estimation of weak fractional cointegration, Econometrics Journal
28 Frederiksen, P., F.S. Nielsen and M.Ø. Nielsen, Local polynomial Whittle estimation of perturbed fractional processes, Journal of Econometrics
29 C.W.J. Granger, Teräsvirta, T. and D. Tjøstheim, Modelling nonlinear economic time series, Oxford University Press
30 Haldrup, N., F.S. Nielsen and M.Ø. Nielsen, A vector autoregressive model for electricity prices subject to long memory and regime switching, Energy Economics
31 Peter Reinhard Hansen and Asger Lunde, Forecasting volatility using high frequency data, Oxford Handbook of Economic Forecasting, Oxford University
32 Peter Reinhard Hansen, Asger Lunde, and J. M. Nason, The model confidence set, Econometrica
33 Svend Hylleberg, Seasonal Integration and Cointegration in Economic Time Series, International Encyclopedia of Statistical Science, Springer-Verlag
34 Michael Jansson and Morten Ø. Nielsen, Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots, Journal of Time Series Econometrics
35 A.T. Jensen and Theis Lange, On IGARCH and Convergence of the QMLE for Misspecified GARCH Models, Journal of Time Series Econometrics
36 S.T. Jensen, T. Lange and A. Rahbek, Estimation and Asymptotic Inference in the First Order AR-ARCH Model, Econometric Reviews
37 Søren Johansen, Cointegration. Overview and Development, Handbook of Financial Time Series, Springer Verlag
38 S. Johansen, Some identification problems in the cointegrated vector autoregressive model, Journal of Econometrics
39 Søren Johansen and Morten Ørregaard Nielsen, Likelihood inference for a nonstationary fractional autoregressive mode, Journal of Econometrics
40 S. Johansen and A.R. Swensen, On a numerical and graphical technique for evaluating some models involving rational expectations, Journal of Time Series Econometrics
41 Kock, A.B. and T. Teräsvirta, Forecasting with nonlinear time series models, in M.P. Clements and D.F. Hendry, eds: Oxford Handbook on Economic Forecasting
42 Robinson Kruse, A new unit root test against ESTAR based on a class of modified statistics, Statistical Papers
43 Robinson Kruse, On European monetary integration and the persistence of real effective exchange rates, Finance Research Letters
44 T. Kurita, H. B. Nielsen and A. Rahbek, An I(2) Cointegration Models with Piecewise Linear Trends, Econometrics Journal
45 A.J. Patton and Allan Timmermann, Monotonicity in Asset Returns: New Tests with Applications to the Term Structure, the CAPM and Portfolio Sorts, Journal of Financial Economics
46 A.J. Patton and Allan Timmermann, Predictability of Output Growth and Inflation: A Multi-horizon Survey Approach, Journal of Business and Economic Statistics
47 A.J. Patton and Allan Timmermann, Why do Forecasters Disagree? Lessons from the Term Structure of Cross-Sectional Dispersion, Journal of Monetary Economics
48 Maik Schmeling and Andreas Schrimpf, Expected Inflation, Expected Stock Returns, and Money Illusion: What can we learn from Survey Expectations?, European Economic Review
49 Andreas Schrimpf, International Stock Return Predictability under Model Uncertainty, Journal of International Money and Finance
50 Andreas Schrimpf and Qingwei Wang, A Reappraisal of the Leading Indicator Properties of the Yield Curve under Structural Instability, International Journal of Forecasting

51 Michael Sørensen, Estimating functions for diffusion-type processes. To appear in Kessler, M., Lindner, A. and Sørensen, M. (eds.): Statistical Methods for Stochastic Differential Equations, Chapmann and Hall

52 2010, Veraart, A.E.D. , Likelihood estimation of Lévy-driven stochastic volatility models through realised variance measures, The Econometrics Journal

53 Veraart, A.E.D. and Veraart, L.A.M., Stochastic volatility and stochastic leverage, Annals of Finance