H.1 Articles published in refereed journals **OA**

1 2014, Amado, Cristina and Timo Teräsvirta, Conditional Correlation Models of Autoregressive Conditional Heteroskedasticity with Nonstationary GARCH Equations, Journal of Business & Economic Statistics 32, 69-87 (PR)

2 2014, Amado, Cristina and Timo Teräsvirta, Modelling Changes in the Unconditional Variance of Long Stock Return Series, Journal of Empirical Finance 25, 15-35 (PR)

3 2014, Amado, Cristina and Timo Teräsvirta, Specification and testing of Multiplicative Time-Varying GARCH models with applications, Econometric Reviews (PR)

4 2014, Andersen, Torben G. and Oleg Bondarenko, Reflecting on the VPIN Dispute, Journal of Financial Markets 17, 53-64 (PR) (CO)

5 2014, Andersen, Torben G. and Oleg Bondarenko, VPIN and the Flash Crash, Journal of Financial Markets 17, 1-46 (PR) (CO)

6 2014, Andersen, Torben G., Dobrislav Dobrev, and Ernst Schaumburg, A Robust Neighborhood Truncation Approach to Estimation of Integrated Quarticity, Econometric Theory 30, 3–59 (PR) (CO)

7 2014, Balling, Morten, Tom Engsted, Svend Jakobsen, Michael Møller, and Carsten Tanggaard, Anders Grosen - redaktør og samfundsdebattør, Finans/Invest 1, 5-9 (PR) (CO)

8 2014, Barndorff-Nielsen Ole E., Fred Espen Benth, Almut E. D. Veraart, Modelling electricity futures by ambit fields, Advances in Applied Probability 46(3), 719-745 (PR) (CO)

9 2014, Barndorff-Nielsen, Ole E., Asger Lunde, Neil Shephard and Almut E. D. Veraart, Integer-valued trawl processes: A class of stationary infinitely divisible processes, Scandinavian Journal of Statistics 41, 693-724 (PR) (CO)

10 2014, Barndorff-Nielsen, Ole E., Fred Espen Benth, and Benedykt Szozda, On stochastic integration for volatility modulated Brownian-driven Volterra processes via white noise analysis, Infinite Dimensional Analysis, Quantum Probability and Related Topics 17(2) (PR) (CO)

11 2014, Barndorff-Nielsen, Ole E., Fred Espen Benth, Jan Pedersen, and Almut E.D. Veraart, On stochastic integration for volatility modulated Lévy-driven Volterra processes, Stochastic Processes and Their Applications 124, 812-847 (PR) (CO)

12 2014, Barndorff-Nielsen, Ole E., Mikko Pakkanen, and Jürgen Schmiegel, Assessing relative volatility/intermittency/energy dissipation, Electronic Journal of Statistics 8, 1996-2021 (PR) (CO)

13 2014, Bayer, Christian and Bezirgen Veliyev, Utility maximization in a binomial model with transaction costs: A duality approach based on the shadow price process, International Journal of Theoretical and Applied Finance 17, 1-27 (PR) (CO)

14 2014, Bayraktar, Erhan, Mikko S. Pakkanen, and Hasanjan Sayit, On the existence of consistent price systems, Stochastic Analysis and Applications 32, 152-162 (PR) (CO)

15 2014, Bechmann, Ken and Carsten Tanggaard, Investeringsforeninger, deres bestyrelser og bankerne under beskydning – hvad er problemet med omkostningerne? Finans/Invest 6, 2-6 (PR) (CO)

16 2014, Bechmann, Ken, Asger Lunde and Allan A. Zebedee, In- and out-of-the-money convertible bond calls: Signaling or price pressure?, Journal of Corporate Finance 24, 135-148 (PR) (CO)

17 2014, Benth, Fred Espen, Heidar Eyjolfsson, and Almut E. D. Veraart, Approximating Levy semistationary processes via Fourier methods in the context of power markets, SIAM Journal on Financial Mathematics 5(1), 71-98 (PR) (CO)

18 2014, Bladt, Mogens and Michael Sørensen, Simple simulation of diffusion bridges with application to likelihood inference for diffusions, Bernoulli 20, 2014, 645–675 (PR) (CO)

19 2014, Blasques, Francisco, Siem Jan Koopman, and Andre Lucas, Stationarity and Ergodicity of Univariate Generalized Autoregressive Score Processes, Electronic Journal of Statistics 8, 1088-1112 (PR) (CO)

20 2014, Blundell, Richard, Rosa Matzkin, and Dennis Kristensen, Bounding Quantile Demand Functions Using Revealed Preference Inequalities, Journal of Econometrics 179, 112-127. (PR) (CO)

21 2014, Bollerslev, Tim and Viktor Todorov, Time-Varying Jump Tails, Journal of Econometrics 183, 168-180 (PR) (CO)

22 2014, Bollerslev, Tim, James Marrone, Lai Xu, and Hao Zhou, Stock Return Predictability and Variance Risk Premia: Statistical Inference and International Evidence, Journal of Financial and Quantitative Analysis 49, 633-661 (PR) (CO)

23 2014, Bos, Charles S., Siem Jan Koopman, and Marius Ooms, Long Memory with Stochastic Variance Model: a Recursive Analysis for U.S. Inflation, Computational Statistics & Data Analysis 76, 144-157 (PR) (CO)

24 2014, Boyer, M. Martin, Joanna Mejza, and Lars Stentoft, Measuring Longevity Risk: An Application to the Royal CanadianMounted Police Pension Plan, Risk Management & Insurance Review 17(1), 37-59 (PR) (CO)

25 2014, Bräunig, Falk and Siem Jan Koopman, Forecasting Macroeconomic Variables using Collapsed Dynamic Factor Analysis, International Journal of Forecasting 30, 572-584 (PR) (CO)

26 2014, Caporin, Massimiliano, Eduardo Rossi, and Paolo Santucci de Magistris, Volatility jumps and their economic determinants, Journal of Financial Econometrics, 1-52 (PR) (CO)

27 2014, Cattaneo, Matias, Richard Crump, and Michael Jansson, Bootstrapping Density-Weighted Average Derivatives, Econometric Theory 30, 1135-1164 (PR) (CO)

28 2014, Cattaneo, Matias, Richard Crump, and Michael Jansson, Small Bandwidth Asymptotics for Density-Weighted Average Derivatives, Econometric Theory 30, 176-200 (PR) (CO)

29 2014, Cavaliere, Giuseppe, Anders Rahbek, and A. M. Robert Taylor, Bootstrap Determination of the Cointegration Rank in Heteroskedastic VAR Models, Econometric Reviews 33, 606-650 (PR) (CO)

30 2014, Christensen, Kim, Roel C. A. Oomen, and Mark Podolskij, Fact or friction: Jumps at ultra high frequency, Journal of Financial Economics 114(3), 576-599 (PR) (CO)

31 2014, Christiansen, Charlotte and Nektarios Aslanidis, Quantiles of the Realized Stock-Bond Correlation and Links to the Macroeconomy, Journal of Empirical Finance 28, 231-331 (PR) (CO)

32 2014, Christiansen, Charlotte, Classifying Returns as Extreme: European Stock and Bond Markets, International Review of Financial Analysis 34, 1-4 (PR)

33 2014, Christiansen, Charlotte, Integration of European Bond Markets, Journal of Banking and Finance 42, 191-198 (PR)

34 2014, Christiansen, Charlotte, Jonas Nygaard Eriksen, and Stig Vinther Møller, Forecasting US Recessions: The Role of Sentiments, Journal of Banking and Finance 49, 459-468 (PR)

35 2014, Christoffersen, Peter, Bruno Feunou, Kris Jacobs and Nour Meddahi, The Economic Value of Realized Volatility, Journal of Financial and Quantitative Analysis 49, 663–697 (PR) (CO)

36 2014, Christoffersen, Peter, Christian Dorion, Kris Jacobs, and Lotfi Karoui, Nonlinear Filtering in Affine Term Structure Models, Management Science 60, 2248-2268 (PR) (CO)

37 2014, Christoffersen, Peter, Vihang Errunza, Kris Jacobs, and Xisong Jin, Correlation Dynamics and International Diversification Benefits, International Journal of Forecasting 30, 807-824 (PR) (CO)

38 2014, Corcuera, José Manuel, David Nualart, and Mark Podolskij, Asymptotics of weighted random sums, Communications in Applied and Industrial Mathematics 6(1) (PR) (CO)

39 2014, Creal, Drew D., Siem Jan Koopman, Andre Lucas, and Bernd Schwaab, Observation driven mixed-measurement dynamic factor models with an application to credit risk, Review of Economics and Statistics 96, 898-915 (PR) (CO)

40 2014, Croonenbroeck, Carsten and Christian Møller Dahl, Accurate medium-term wind power forecasting in a censored classification framework, Energy 73, 221-232 (PR) (CO)

41 2014, Dijk, Dick J. van, Siem Jan Koopman, Michel van der Wel, and Jonathan H. Wright, Forecasting Interest Rates with Shifting Endpoints, Journal of Applied Econometrics 29(5) 693-712 (PR) (CO)

42 2014, Effraimidis, Georgios and Christian Møller Dahl, Nonparametric estimation of cumulative incidence functions for competing risks data with missing cause of failure, Statistics and Probability Letters 89, 1-7 (PR) (CO)

43 2014, Engsted, Tom and Johannes Raaballe, Den finansielle krise i Danmark: Diskussion af rapporten fra Udvalget om årsagerne til finanskrisen: Duplik, Finans/Invest 3, 28-35 (PR)

44 2014, Engsted, Tom and Thomas Quistgaard Pedersen, Bias-correction in vector autoregressive models: A simulation study, Econometrics 2, 45-71 (PR)

45 2014, Engsted, Tom and Thomas Quistgaard Pedersen, Housing market volatility in the OECD area: Evidence from VAR based return decompositions, Journal of Macroeconomics 42, 91-103 (PR)

46 2014, Fentz, Hanne Nørr, Esben Hougaard, Morten Berg Jensen, Mia Skytte Otoole, and Robert Zachariae, Emotion differentiation and emotion regulation in high and low socially anxious individuals: An experience-sampling study, Cognitive Therapy and Research 38(4), 428 (PR) (CO)

47 2014, Forman, Julie Lyng and Michael Sørensen, A transformation approach to modeling multi-modal diffusions, Journal of Statistical Planning and Inference 146, 2014, 56–69 (PR) (CO)

48 2014, Gonçalves, Silvia, Ulrich Hounyo, and Nour Meddahi, Bootstrap inference for pre-averaged realized volatility based on non-overlapping returns, Journal of Financial Econometrics 12(4), 679-707 (PR) (CO)

49 2014, Grassi, Stefano and Paolo Santucci de Magistris, When Long Memory Meets the Kalman Filter: A Comparative Study, Computational Statistics and Data Analysis 76, 301-319 (PR) (CO)

50 2014, Grassi, Stefano and Tommaso Proietti, Characterizing Economic Trends by Bayesian Stochastic Model Specification Search, Computational Statistics and Data Analysis 71, 359-374 (PR)

51 2014, Grassi, Stefano and Tommaso Proietti, Stochastic trends and seasonality in economic time series: new evidence from Bayesian stochastic model specification search, Empirical Economics, 1-29 (PR)

52 2014, Gyimah-Brempong, Kwabena and J.S. Racine, Aid and Economic Growth: A Robust Approach, Journal of African Development 16 (1), 1–35 (PR) (CO)

53 2014, Gärtner, Kerstin and Mark Podolskij, On non-standard limits of Brownian semi-stationary processes, Stochastic Processes and Their Applications 125(2), 653-677 (PR) (CO)

54 2014, Han, Heejoon and Dennis Kristensen, Asymptotic Theory for the QMLE in GARCH-X Models with Stationary and Non-Stationary Covariates, Journal of Business & Economic Statistics 32, 416-429 (PR) (CO)

55 2014, Hansen, Peter Reinhard, and Asger Lunde, Estimating the Persistence and the Autocorrelation Function of a Time Series that is Measured with Error, Econometric Theory 30, 60-93 (PR) (CO)

56 2014, Hansen, Peter Reinhard, Asger Lunde and Valeri Voev, Realized Beta GARCH: A Multivariate GARCH Model with Realized Measures of Volatility and CoVolatility, Journal of Applied Econometrics 29, 774-799 (PR) (CO)

57 2014, Hienerth, Christoph, Morten Berg Jensen, and Christopher Lettl, Forecasting the Commercial Attractiveness of User-Generated Designs Using Online Data : An Empirical Study within the LEGO User Community, Journal of Product Innovation Management 31, 75-93 (PR) (CO)

58 2014, Hienerth, Christoph, Morten Berg Jensen, and Eric von Hippel, User community vs. producer innovation development efficiency : A first empirical study, Research Policy 43, 190-201 (PR) (CO)

59 2014, Janus, Pawel, Siem Jan Koopman, and Andre Lucas, Long memory dynamics for multivariate dependence under heavy tails, Journal of Empirical Finance 29, 187-206 (PR) (CO)

60 2014, Jensen, Andreas N. and Morten Ø. Nielsen, A fast fractional difference algorithm, Journal of Time Series Analysis 35, 428–436 (PR) (CO)

61 2014, Jensen, Morten Berg and Hans Jørn Juhl, Relative price changes as a tool to stimulate more healthy food choices : A Danish household panel study, Food Policy 46, 178–182 (PR) (CO)

62 2014, Jiti, Gao, Shin Kanaya, Degui Li, and Dag Tjøstheim, Uniform Consistency for Nonparametric Estimators in Null Recurrent Time Series, Econometric Theory, 1-42 (PR) (CO)

63 2014, Johansen, Søren and Katarina Juselius, An asymptotic invariance property of the common trends under linear transformations of the data, Journal of Econometrics 178, 310-315 (PR) (CO)

64 2014, Jones, Maggie E.C., Morten Ø. Nielsen, and Michal K. Popiel, A fractionally cointegrated VAR analysis of economic voting and political support, Canadian Journal of Economics (PR) (CO)

65 2014, Jungbacker, Borus, Siem Jan Koopman, and Michel van der Wel, Smooth Dynamic Factor Analysis with Application to the U.S. Term Structure of Interest Rates, Journal of Applied Econometrics 29(1), 65-90 (PR) (CO)

66 2014, Kiefer, Nicholas M., Comment on HAC Corrections for Strongly Correlated Time Series, Journal of Business and Economic Statistics, 32, 322-323 (PR)

67 2014, Kock, Anders Bredahl and Timo Teräsvirta, Forecasting performances of three automated modelling techniques during the economic crisis 2007-2009, International Journal of Forecasting 30, 616-631 (PR)

68 2014, Koopman, Siem Jan and Geert Mesters, Generalized Dynamic Panel Data Models with Random Effects for Cross-Section and Time, Journal of Econometrics 180, 127-140 (PR) (CO)

69 2014, Koopman, Siem Jan, Andre Lucas, and Bernd Schwaab, Nowcasting and forecasting global financial sector stress and credit market dislocation, International Journal of Forecasting 30, 741-758 (PR) (CO)

70 2014, Kristensen, Johannes Tang, Factor-based forecasting in the presence of outliers: Are factors better selected and estimated by the median than by the mean?, Studies in Nonlinear Dynamics and Econometrics 18, 309-338 (PR)

71 2014, Lanne, Markku and Jani Luoto, Does Output Gap, Labour's Share or Unemployment Rate Drive Inflation?, Oxford Bulletin of Economics and Statistics 76, 715-726 (PR) (CO)

72 2014, Létourneau, Pascal and Lars Stentoft, Refining the Least Squares Monte Carlo Method by Imposing Structure, Quantitative Finance 14(3), 495-507 (PR) (CO)

73 2014, MacKinnon, James G. and M.Ø. Nielsen, Numerical distribution functions of fractional unit root and cointegration tests, Journal of Applied Econometrics 29, 161–171 (PR) (CO)

74 2014, Møller, Stig Vinther, GDP growth and the yield curvature, Finance Research Letters 11, 1-7 (PR)

75 2014, Møller, Stig Vinther, Henrik Nørholm, and Jesper Rangvid, Consumer confidence or the business cycle: What matters more for European expected returns? Journal of Empirical Finance 28, 230-248 (PR) (CO)

76 2014, Nielsen, Heino Bohn and Anders Rahbek, Unit root vector autoregression with volatility induced stationarity, Journal of Empirical Finance 29, 144-167 (PR) (CO)

77 2014, Opschoor, Anne, Dick J. van Dijk, and Michel van der Wel, Predicting Volatility and Correlations with Financial Conditions Indexes, Journal of Empirical Finance 29, 435-447 (PR) (CO)

78 2014, Opschoor, Anne, Michel van der Wel, Dick J. van Dijk, and Nick Taylor, Order Flow and Volatility: An Empirical Investigation, Journal of Empirical Finance 28, 185-201 (PR) (CO)

79 2014, Pakkanen, Mikko S., Limit theorems for power variations of ambit fields driven by white noise, Stochastic Processes and their Applications 124, 1942-1973 (PR)

80 2014, Pettenuzzo, Davide, Allan Timmermann, and Rossen Valkanov, Forecasting Stock Returns under Economic Constraints, Journal of Financial Economics 114, 517-553 (PR) (CO)

81 2014, Podolskij, Mark, Christian Schmidt, and Johanna F. Ziegel, Limit theorems for U-statistics of continuous semimartingales, Annals of Applied Probability 24(6), 2491-2526 (PR) (CO)

82 2014, Rodríguez-Caballero, Carlos Vladimir and Oskar Knapik, Bayesian Log-Periodic model for financial crashes, European Physical Journal B. Condensed Matter and Complex Systems 87, 10 (PR)

83 2014, Rombouts, Jeroen and Lars Stentoft, Bayesian Option Pricing using Mixed Normal Heteroskedasticity Models, Computational Statistics & Data Analysis 76, 588-605 (PR) (CO)

84 2014, Rombouts, Jeroen V.K., Lars Stentoft, and Francesco Violante, The value of multivariate model sophistication: An application to pricing Dow Jones Industrial Average options, International Journal of Forecasting 30(1), 78-98 (PR) (CO)

85 2014, Rossi, Eduardo and Paolo Santucci de Magistris, Estimation of Long Memory in Integrated Variance, Econometric Reviews 33(7), 785-814 (PR) (CO)

86 2014, Stentoft, Lars, Value Function Approximation or Stopping Time Approximation: A Comparison of Two Recent Numerical Methods for American Option Pricing using Simulation and Regression, Journal of Computational Finance 18, 1-56 (PR)

87 2013, Ahoniemi, Katja, and Markku Lanne, Overnight Stock Returns and Realized Volatility, International Journal of Forecasting 29, 592–604 (PR) (CO) x

88 2013, Amado, Cristina and Timo Teräsvirta, Modelling volatility by variance decomposition, Journal of Econometrics, 175, 142-153 (PR) x

89 2013, Andreasen, Martin M., Marcelo Ferman and Pawel Zabczyk, The Business Cycle Implications of Banks' Maturity Transformation, Review of Economic Dynamics 16, 518-600 (PR) (CO) x

90 2013, Andreasen, Martin M., Non-Linear DSGE Models and the Central Difference Kalman Filter, Journal of Applied Econometrics, 28, 6, 929-955 (PR)

91 2013, Aslanidis, Nektarios and Isabel Casas, Nonparametric correlation models for portfolio allocation, Journal of Banking and Finance, 37, 2268-2283 (PR) (CO) x

92 2013, Asmussen, Søren, Bent Jesper Christensen and Michael Taksar, Portfolio size as function of the premium: modelling and optimization, Stochastics 85, 4, 575-588 (PR) (CO)

93 2013, Bache, Stefan Holst, Christian Dahl and Johannes Tang Kristensen, Headlights on tobacco road to low birthweight outcomes: Evidence from a battery of quantile regression estimators and a heterogeneous panel, Empirical Economics 44, 3, 1593-1633 (PR) (CO) x

94 2013, Banegas, Ayelen, Ben Gillen, Allan Timmermann and Russ Wermers, The Cross-Section of Conditional Mutual Fund Performance in European Stock Markets, Journal of Financial Economics 108, 699-726 (PR) (CO) x

95 2013, Bank, Steffen, Kim Christensen, Lena H. Kristensen and Jørgen Prag, A cost-effectiveness analysis of identifying Fusobacterium necrophorum in throat swabs followed by antibiotic treatment to reduce the incidence of Lemierre's syndrome and peritonsillar abscesses, European Journal of Clinical Microbiology and Infectious Diseases 32, 1, 71–78 (PR) (CO) x

96 2013, Barndorff-Nielsen, Ole E. and Almut E. D. Veraart, Stochastic Volatility of Volatility and Variance Risk Premia, Journal of Financial Econometrics 11, 1, 1-46 (PR)

97 2013, Barndorff-Nielsen, Ole E. and Robert Stelzer, The multivariate supOU stochastic volatility model, Math. Finance 23, 275-296 (PR) (CO)

98 2013, Barndorff-Nielsen, Ole E., Fred E. Benth and Almut E.D. Veraart, Modelling electricity spot prices by Lévy semistationary processes, Bernoulli 19, 803-845 (PR) (CO) x

99 2013, Barndorff-Nielsen, Ole E., José Manuel Corcuera and Mark Podolskij, Limit theorems for functionals of higher order differences of Brownian semistationary processes, In Shiryaev, A.N., Varadhan, S.R.S. and Presman, E. (Eds.): Prokhorov and Contemporary Probability Theory, Springer Proceedings in Mathematics & Statistics 33, 69-96 (PR) (CO)

100 2013, Bertram, Philip, Robinson Kruse and Philipp Sibbertsen, Fractional integration versus level shifts: the case of realized asset correlations, Statistical Papers 54, 977-991 (PR) (CO) x

101 2013, Blake, David, Alberto G. Rossi, Allan Timmermann, Ian Tonks and Russ Wermers, Decentralized Investment Management: Evidence from the Pension Fund Industry, Journal of Finance 68, 1133-1178 (PR) (CO)

102 2013, Blundell, Richard, Dennis Kristensen, and Rosa L. Matzkin, Control Functions and Simultaneous Equations Methods, American Economic Review: Papers and Proceedings 103, 563-569 (PR) (CO) x

103 2013, Bollerslev, Tim, Daniela Osterrieder, Natalia Sizova and George Tauchen, Risk and return: Long-run relations, fractional cointegration, and return predictability, Journal of Financial Economics 108, 409-424 (PR) (CO) x

104 2013, Bollerslev, Tim, Viktor Todorov and Sophia Zhengzi Li, Jump Tails, Extreme Dependencies, and the Distribution of Stock Returns, Journal of Econometrics 172, 2, 307-324 (PR) (CO) x

105 2013, Boyer, Martin and Lars Stentoft, If we can simulate it, we can insure it: An application to longevity risk management, Insurance: Mathematics and Economics 52, 1, 35-45 (PR) (CO) x

106 2013, Breitung, Jörg and Robinson Kruse, When bubbles burst: Econometric tests based on structural breaks, Statistical Papers 54, 911-930 (PR) (CO) x

107 2013, Bunzel, Helle, Soumen Lahiri and Dan Nordman, Non-standard Empirical Likelihood for Time Series, The Annals of Statistics 41, 6, 3050-3073 (PR) (CO) x

108 2013, Caporin, Massimiliano, Angelo Ranaldo and Paolo Santucci de Magistris, On the predictability of stock prices: A case for high and low prices, Journal of Banking & Finance 37, 12, 5132-5146 (PR) (CO) x

109 2013, Casas, Isabel, Fabienne Abadie and Maria Lluch, Integrated personal health and care services deployment: experiences in eight European countries, International Journal of Medical Informatics, 82, 626-635 (PR) (CO) x

110 2013, Cattaneo, Matias D., Richard K. Crump and Michael Jansson, Generalized Jackknife Estimators of Weighted Average Derivatives, Journal of the American Statistical Association, 108, 1243-1268 (PR) (CO)

111 2013, Chang, Bo Young, Peter Christoffersen and Kris Jacobs, Market Skewness Risk and the Cross Section of Stock Returns, Journal of Financial Economics 107, 46-68 (PR) (CO) x

112 2013, Christensen, Kim, Mark Podolskij and Mathias Vetter, On covariance estimation for multivariate continuous Ito semimartingales with noise and non-synchronous observation schemes, Journal of Multivariate Analysis 120, 1, 59–84 (PR) (CO) x

113 2013, Christensen, Louise Næser, Lars Holger Ehlers, Finn Breinholt Larsen and Morten Berg Jensen, Validation of the 12 Item Short form Health Survey in a Sample from Region Central Jutland, Social Indicators Research 114, 513-521 (PR) (CO) x

114 2013, Christiansen, Charlotte, Predicting Severe Simultaneous Recessions Using Yield Spreads as Leading Indicators, Journal of International Money & Finance 32, 1032-1043 (PR) x

115 2013, Christoffersen, Peter, Kris Jacobs, and Chayawat Ornthanalai, GARCH Option Valuation: Theory and Evidence, Journal of Derivatives 21, 8–41 (PR) (CO)

116 2013, Christoffersen, Peter, Steven Heston and Kris Jacobs, Capturing Option Anomalies with a Variance-Dependent Pricing Kernel, Review of Financial Studies 26, 1963-2006 (PR) (CO) x

117 2013, Corcuera, José Manuel, Emil Hedevang, Mikko S. Pakkanen, and Mark Podolskij, Asymptotic theory for Brownian semi-stationary processes with application to turbulence, Stochastic Processes and their Applications, 123, 7, 2552-2574 (PR) (CO) x

118 2013, Creal, Drew, Siem Jan Koopman and André Lucas, Generalized Autoregressive Score Models with Applications, Journal of Applied Econometrics, 28, 777-795 (PR) (CO)

119 2013, Dahl, Christian M., Daniel le Maire and Jakob R. Munch, Wage Dispersion and Decentralization of Wage Bargaining, Journal of Labor Economics 31, 501-533 (PR) (CO)

120 2013, Demetrescu, Matei and Robinson Kruse, The power of unit root tests against nonlinear local alternatives, Journal of Time Series Analysis 34, 40-61 (PR) (CO)

121 2013, Denault, Michel, Jean-Guy Simonato and Lars Stentoft, A Simulation-and-Regression Approach for Stochastic Dynamic Programs with Endogenous State Variable, Computers & Operations Research 40, 11, 2760-2769 (PR) (CO) x

122 2013, Dick, C., Maik Schmeling and Andreas Schrimpf, Macro Expectations, Aggregate Uncertainty, and Expected Term Premia, European Economic Review 58, 58–80 (PR) (CO) x

123 2013, Donnelly, Catherine, Martin Englund, Jens Perch Nielsen and Carsten Tanggaard, Asymmetric information, self-selection and pricing of insurance contracts: The simple no-claims case, Journal of Risk and Insurance 81, 4, 757-779 (PR) (CO)

124 2013, Du, Pang, Christopher Parmeter and Jeffrey S. Racine, Nonparametric Kernel Regression with Multiple Predictors and Multiple Shape Constraints, Statistica Sinica 23, 3, 1343–1372 (PR) (CO) x

125 2013, Elliott, Graham, Antonio Gargano and Allan Timmermann, Complete Subset Regressions, Journal of Econometrics 177, 357-373 (PR) (CO) x

126 2013, Exterkate, Peter, Dick Van Dijk, Christiaan Heij and Patrick J. F. Groenen, Forecasting the Yield Curve in a Data-Rich Environment using the Factor-Augmented Nelson-Siegel Model, Journal of Forecasting 32, 193-214 (PR) (CO)

127 2013, Exterkate, Peter, Model Selection in Kernel Ridge Regression, Computational Statistics and Data Analysis 68, 1-16 (PR) (CO) x

128 2013, Fentz, Hanne Nørr, Asle Hoffart, Morten Berg Jensen, Mikkel Arendt, Mia Skytte Otoole and Esben Hougaard, Mechanisms of change in cognitive behaviour therapy for panic disorder: The role of panic self-efficacy and catastrophic misinterpretations, Behaviour Research and Therapy 51, 579-587 (PR) (CO) x

129 2013, Genre, Véronique, Geoff Kenny, Aidan Meyler and Allan Timmermann, Combining Expert Forecasts: Can Anything Beat the Simple Average?, International Journal of Forecasting 29, 108-121 (PR) (CO) x

130 2013, Grassi, Stefano, Erik Hillebrand and Daniel Ventosa-Santaulària, The Statistical Relation of Sea-Level and Temperature Revisited, Dynamics of Atmospheres and Oceans 64, 1-9 (PR) (CO) x

131 2013, Hautsch, Nikolaus and Mark Podolskij, Pre-averaging based estimation of quadratic variation in the presence of noise and jumps: theory, implementation, and empirical evidence, Journal of Business and Economic Statistics 31, 2, 165-183 (PR) (CO)

132 2013, Hillebrand, Erik, Marcelo C. Medeiros, and Junyue Xu, Asymptotic Theory for Regressions with Smoothly Changing Parameters, Journal of Time Series Econometrics 5, 2, 133-162 (PR) (CO)

133 2013, Hindrayanto, Irma, John A.D. Aston, Siem Jan Koopman and Marius Ooms, Modeling Trigonometric Seasonal Components for Monthly Economic Time Series, Applied Economics, 45, 3024-3034 (PR) (CO)

134 2013, Johansen, Søren and Bent Nielsen, Outlier detection in regression using an iterated one-step approximation to the Huber-skip estimator, Econometrics 1, 53-70 (PR) (CO) x

135 2013, Johansen, Søren and Theis Lange, Least squares estimation in a simple random coefficient autoregressive model, Journal of Econometrics 177, 285-288 (PR) (CO) x

136 2013, Karstanje, Dennis, Elvira Sojli, Wing Wah Tham and Michel van der Wel, Economic Valuation of Liquidity Timing, Journal of Banking and Finance 37, 12, 5073-5087 (PR) (CO) x

137 2013, Koch, Anders Bredahl and Timo Teräsvirta, Forecasting the Finnish Consumer Price Inflation Using Artificial Neural Network Models and Three Automated Model Selection Techniques, Finnish Economic Papers, 26, 13-24 (PR) x

138 2013, Koch, Anders Bredahl, Oracle Efficient Variable Selection in Random and Fixed Effects Panel Data Models, Econometric Theory, 29, 1, 115-152 (PR) x

139 2013, Koopman, Siem Jan and Marcel Scharth, The Analysis of Stochastic Volatility in the Presence of Daily Realised Measures, Journal of Financial Econometrics, 11, 76-115 (PR) (CO)

140 2013, Koopman, Siem Jan and Michel van der Wel, Forecasting the U.S. Term Structure of Interest Rates Using a Macroeconomic Smooth Dynamic Factor Model, International Journal of Forecasting 29, 4, 676-694 (PR) (CO) x

141 2013, Kristensen, Dennis and Anders Rahbek, Testing and Inference in Nonlinear Cointegrating Vector Error Correction Models, Econometric Theory 29, 1238-1288 (PR) x

142 2013, Kuo, Hui-Hsiung, Anuwat Sae-Tang, and Benedykt Szozda, The Itô formula for a new stochastic integral, Communications on Stochastic Analysis 7, 3, 441-458 (PR) (CO)

143 2013, Kuo, Hui-Hsiung, Habib Ouerdiane, Benedykt Szozda, and Narjess Khalifa, Linear stochastic differential equations with anticipating initial conditions, Communications on Stochastic Analysis 7, 2, 245-253 (PR) (CO)

144 2013, Kuo, Hui-Hsiung, Yun Peng, and Benedykt Szozda, Generalization of the anticipative Girsanov theorem, Communications on Stochastic Analysis 7(4), 573–589 (PR) (CO)

145 2013, Kuo, Hui-Hsiung, Yun Peng, and Benedykt Szozda, Itô formula and Girsanov theorem for anticipating stochastic integrals, Communications on Stochastic Analysis 7(3), 441–458 (PR) (CO)

146 2013, Küchler, Uwe and Michael Sørensen, Statistical inference for discrete-time samples from affine stochastic delay differential equations, Bernoulli 19, 400–425 (PR) (CO) x

147 2013, Lanne, Markku and Jani Luoto, Autoregression-Based Estimation of the New Keynesian Phillips Curve, Journal of Economic Dynamics and Control 37, 561-570 (PR) (CO) x

148 2013, Lanne, Markku and Pentti Saikkonen, Noncausal Vector Autoregression, Econometric Theory 29, 447–481 (PR) (CO) x

149 2013, Lanne, Markku, Mika Meitz, and Pentti Saikkonen, Testing for Linear and Nonlinear Predictability of Stock Returns, Journal of Financial Econometrics 11, 682–705 (PR) (CO)

150 2013, Laurent, Sébastien, Jeroen V.K. Rombouts and Francesco Violante, On loss functions and ranking forecasting performances of multivariate volatility models, Journal of Econometrics 173, 1, 1-10 (PR) (CO) x

151 2013, Li, Cong and Jeffrey S. Racine, A Smooth Nonparametric Conditional Density Test for Categorical Responses, Econometric Theory 29, 3, 629–641 (PR) (CO) x

152 2013, Li, Qi, Desheng Ouyang and Jeffrey S. Racine, Categorical Semiparametric Varying Coefficient Models, Journal of Applied Econometrics, 28, 551–579 (PR) (CO)

153 2013, Li, Qi, Juan Lin and Jeffrey S. Racine, Optimal Bandwidth Selection for Nonparametric Conditional Distribution and Quantile Functions, Journal of Business and Economic Statistics 31, 1, 57–65 (PR) (CO)

154 2013, Liu, Jun and Allan Timmermann, Optimal Convergence Trade Strategies, Review of Financial Studies 26, 4, 1048-1086 (PR) (CO) x

155 2013, Lukkarinen, Jani and Mikko S. Pakkanen, On the positivity of Riemann–Stieltjes integrals, Bulletin of the Australian Mathematical Society, 87, 3, 400-405 (PR) (CO) x

156 2013, Laakkonen, Helinä, and Markku Lanne, The Relevance of Accuracy for the Impact of Macroeconomic News on Exchange RateVolatility, International Journal of Finance and Economics 18, 339-351 (PR) (CO)

157 2013, Ma, Shujie and Jeffrey S. Racine, Additive Regression Splines with Irrelevant Categorical and Continuous Regressors, Statistica Sinica 23, 515–541 (PR) (CO) x

158 2013, Pedersen, R.S. and Anders Rahbek, Multivariate Variance Targeting in the BEKK-GARCH Models, Econometrics Journal, 17, 24-55 (PR) (CO)

159 2013, Péguin-Feissolle, Anne, Birgit Strikholm and Timo Teräsvirta, Testing the Granger noncausality hypothesis in stationary models of unknown functional form, Communications in Statistics: Simulation and Computation 42, 1063-1087 (PR) (CO)

160 2013, Podolskij, Mark and Katrin Wasmuth, Goodness-of-fit testing for fractional diffusions, Statistical Inference for Stochastic Processes 16, 2, 147-159 (PR) (CO) x

161 2013, Posch, Olaf and Timo Trimborn, Numerical solution of dynamic equilibrium models under Poisson uncertainty, Journal of Economic Dynamics and Control 37, 2602-2622 (PR) (CO) x

162 2013, Rangvid, Jesper, Maik Schmeling and Andreas Schrimpf, What do Professional Stock Market Forecasters' Expectations tell us about Herding, Information Extraction, and Beauty Contests?, Journal of Empirical Finance 20, 109-129 (PR) (CO) x

163 2013, Rodríguez-Caballero, Carlos Vladimir and Daniel Ventosa-Santaulària, Polynomial Regressions and Nonsense Inference, Econometrics 1, 3, 236-248 (PR) (CO) x

164 2013, Rossi, Eduardo and Paolo Santucci de Magistris, A no-arbitrage fractional cointegration model for futures and spot daily ranges, Journal of Futures Markets 31, 1, 77-102 (PR) (CO)

165 2013, Rossi, Eduardo and Paolo Santucci de Magistris, Long memory and tail dependence in trading volume and volatility, Journal of Empirical Finance 22, C, 94-112 (PR) (CO) x

166 2013, Veraart, Almut .E.D and Luitgard A. M. Veraart, Risk premia in energy markets, Journal of Energy Markets 6, 1-42 (PR) (CO)

167 2012, Andersen, Torben G., Dobrislav Dobrev and Ernst Schaumburg, Robust Volatility Estimation using Nearest-Neighbor Truncation, Journal of Econometrics 169, 75-93 (PR) (CO)

168 2012, Andreasen, Martin M., An Estimated DSGE Model: Explaining Variation in Nominal Term Premia, Real Term Premia, and Inflation Risk Premia, European Economic Review 56, 1656-1674 (PR) (CO)

169 2012, Andreasen, Martin M., On the Effects of Rare Disasters and Uncertainty Shocks for Risk Premia in Non-Linear DSGE Models, Review of Economic Dynamics 15, 295-316 (PR)

170 2012, Ang, A. and Dennis Kristensen, Testing Conditional Factor Models, Journal of Financial Economics 106 (2012), 132-156 (PR) (CO)

171 2012, Aslanidis, Nektarios and Charlotte Christiansen, Smooth Transition Patterns in the Realized Stock-Bond Correlation, Journal Empirical Finance 19,4, 454-464 (PR) (CO)

172 2012, Bollerslev, Tim, Natalia Sizova and George Tauchen, Volatility in Equilibrium, Asymmetries and Dynamic Dependencies, Review of Finance 16, 1, 31-80 (PR) (CO)

173 2012, Caporin, Massimiliano and Paolo Santucci de Magistris, On the evaluation of marginal expected shortfall, Applied Economics Letters 19, 2, 175-179 (PR) (CO)

174 2012, Casas, I. and Gijbels, I., Unstable volatility: the break-preserving local linear estimator, Journal of Nonparametric Statistics 24, 883-904 (PR) (CO)

175 2012, Cattaneo, Matias, Richard Crump, and Michael Jansson, Optimal Inference for Instrumental, Variables Regression with non-Gaussian Errors, Journal of Econometrics 167, 1-15 (PR) (CO)

176 2012, Cavaliere, G., Anders Rahbek and A.M.R. Taylor, Bootstrap Determination of the Cointegration Rank in VAR Models, Econometrica 80,4,1721-1740 (PR) (CO)

177 2012, Cenesizoglu, T., and A. Timmermann, Do Return Prediction Models Add Economic Value?, Journal of Banking and Finance 36 (11), 2974-2987 (PR) (CO)

178 2012, Chang, B., P. Christoffersen, K. Jacobs, and G. Vainberg, Option-Implied Measures of Equity Risk, Review of Finance 16, 385-428 (PR) (CO)

179 2012, Christensen, B. J., Kallestrup-Lamb, M., The Impact of Health Changes on Labor Supply: Evidence from Merged Data on Individual Objective Medical Diagnosis Codes and Early Retirement Behavior, Health Economics 21, S1, 56-100 (PR)

180 2012, Christensen, Bent Jesper, Christian M. Dahl and Emma M. Iglesias, Semiparametric Inference in a GARCH-in-Mean Model, Journal of Econometrics 167, 458-472 (PR) (CO)

181 2012, Christensen, Kim, and Mark Podolskij, Asymptotic theory of range-based multipower variation, Journal of Financial Econometrics 10(3), 417-456 (PR) (CO)

182 2012, Christiansen, Charlotte, Maik Schmeling and Andreas Schrimpf, A Comprehensive Look at Financial Volatility Prediction by Economic Variables, Journal of Applied Econometrics 27, 956-977 (PR) (CO)

183 2012, Christoffersen, P., K. Jacobs, and C. Ornthanalai, Dynamic jump intensities and risk premiums : Evidence from S&P500 returns and options, Journal of Financial Economics 106, 447-472 (PR) (CO)

184 2012, Christoffersen, Peter, V. Errunza, K. Jacobs and H. Langlois, Is the Potential for International Diversification Disappearing?, Review of Financial Studies, 25, 3711-3751 (PR) (CO)

185 2012, Craioveanu, M., and E. Hillebrand, Level changes in volatility models, Annals of Finance 8(2), 277-308 (PR) (CO)

186 2012, Creel, M. and Dennis Kristensen, Estimation of Dynamic Latent Variable Models Using Simulated Nonparametric Moments, Econometrics Journal 15, 490-515 (PR) (CO)

187 2012, Ehlers, Lars Holger and Morten Berg Jensen, Attitudes and Barriers Toward Mini-HTA in the Danish Municipalities, International Journal of Technology Assessment in Health Care 28, 3, 271-277 (PR) (CO)

188 2012, Engsted, Tom, Aktiv vs. passiv forvaltning, held eller dygtighed, og måling af porteføljeforvalteres performance, Finans/Invest, Nr. 3, p. 4-11. (PR)

189 2012, Engsted, Tom and Bent Nielsen, Testing for rational bubbles in a coexplosive vector autoregression, Econometrics Journal, Vol. 15, Nr. 2, p. 226-254. (PR) (CO)

190 2012, Engsted, Tom and Thomas Q. Pedersen, Return predictability and intertemporal asset allocation: Evidence from a bias-adjusted VAR model, Journal of Empirical Finance 19(2), 241-253 (PR) (CO)

191 2012, Engsted, Tom, Thomas Q. Pedersen and Carsten Tanggaard, Pitfalls in VAR based return decompositions: A clarification, Journal of Banking and Finance 36(5), 1255-1265 (PR) (CO)

192 2012, Engsted, Tom, Thomas Q. Pedersen, and Carsten Tanggaard, The log-linear return approximation, bubbles, and predictability, Journal of Financial and Quantitative Analysis 47(3), 643-665 (PR) (CO)

193 2012, Frederiksen, Per, Frank Steen Nielsen and Morten Ø. Nielsen, Local polynomial Whittle estimation of perturbed fractional processes, Journal of Econometrics 167, 426–447 (PR) (CO)

194 2012, Frommel, Michael and Robinson Kruse, Testing for a rational bubble under long memory, Quantitative Finance 12, 1723-1732 (PR) (CO)

195 2012, Frommel, Michael, Robinson Kruse, Lukas Menkhoff and Philipp Sibbertsen, What do we know about real exchange rate nonlinearity?, Empirical Economics 43, 457-474 (PR) (CO)

196 2012, Gørgens, Tue and Allan Würtz, Testing a parametric function against a nonparametric alternative in IV and GMM settings, Econometrics Journal 15, 3, 462-357 (PR) (CO)

197 2012, Hansen, Peter Reinhard, Zhuo (Albert) Huang and Howard Howan Shek, Realized GARCH: A Joint Model of Returns and Realized Measures of Volatility, Journal of Applied Econometrics 27, 877-906 (PR) (CO)

198 2012, Hillebrand, E. and T.-H. Lee, Stein-Rule Estimation and Generalized Shrinkage Methods for Forecasting Using Many Predictors, Advances in Econometrics 30, Emerald, 171-196 (PR) (CO)

199 2012, Hillebrand, E., Sengupta, A., and J. Xu, Temporal Correlation of Defaults in Subprime Securitization, Communications on Stochastic Analysis 6(3), 487-511 (PR) (CO)

200 2012, Jansson, Michael and Morten Ø. Nielsen, Nearly efficient likelihood ratio tests of the unit root hypothesis, Econometrica 80, 2321–2332 (PR) (CO)

201 2012, Jensen, P. S. and Allan Würtz, Estimating the Effect of a Variable in a High-Dimensional Linear Model, Econometrics Journal 15, 2, 325-357 (PR) (CO)

202 2012, Johansen, Søren and Morten Ø. Nielsen, A Necessary Moment Condition for the Fractional Functional Central Limit Theorem, Econometric Theory 28, 671–679 (PR) (CO)

203 2012, Johansen, Søren and Morten Ø. Nielsen, Likelihood inference for a fractionally cointegrated vector autoregressive model, Econometrica 80, 2667–2732 (PR) (CO)

204 2012, Johansen, Søren, T. Schmith and P. Thejll, Statistical analysis of global surface temperature and sea level using cointegration methods, Journal of Climate 25, 7822-7833 (PR) (CO)

205 2012, Johansen, Søren, The analysis of nonstationary time series using regression, correlation and cointegration, Contemporary Economics 6, 40-57 (PR)

206 2012, Kanaya, Shin and Taisuke Otsu, Large deviations for realized volatility, Stochastic Processes and Their Applications, http://dx.doi.org/10.1016/j.spa.2011.09.002 (PR) (CO)

207 2012, Kaufmann, Hendrik, Robinson Kruse and Philipp Sibbertsen, On tests for linearity against STAR models with deterministic trends, Economics Letters 117, 268-271 (PR) (CO)

208 2012, Kristensen, Dennis, Nonparametric Detection and Estimation of Structural Change, Econometrics Journal 15, 420-461 (PR) (CO)

209 2012, Kruse, Robinson, and Philipp Sibbertsen, Long memory and changing persistence, Economics Letters 114, 268-272 (PR) (CO)

210 2012, Mahadeva, Lavan and Parra-Alvarez, Juan Carlos, What determines the sensitivity of the real exchange rate in Colombia to a terms of trade shock?, Macroeconomics and Finance in Emerging Market Economies 5(2), 161-176 (PR) (CO)

211 2012, Menkhoff, Lukas, Lucio Sarno and Maik Schmeling, and Andreas Schrimpf, Carry Trades and Global Foreign Exchange Volatility, Journal of Finance 67, 681-718 (PR) (CO)

212 2012, Menkhoff, Lukas, Lucio Sarno and Maik Schmeling, and Andreas Schrimpf, Currency Momentum Strategies, Journal of Financial Economics 106, 660-684 (PR) (CO)

213 2012, Menkveld, A.J., A. Sarkar, and M. van der Wel, Customer Order Flow, Intermediaries, and Discovery of the Equilibrium Risk-Free Rate, Journal of Financial and Quantitative Analysis, 47, 4, 821-849 (PR) (CO)

214 2012, Nolte, Ingmar and Valeri Voev, Least Squares Inference on Integrated Volatility and the Relationship between Efficient Prices and Noise, Journal of Business and Economic Statistics 30, 94-108 (PR) (CO)

215 2012, Patton, A. J. and Allan Timmermann, Forecast Rationality Tests Based on Multi-Horizon Bounds: Rejoinder, Journal of Business and Economic Statistics 30 (1), 36-40 (PR) (CO)

216 2012, Shin, Y. and Dennis Kristensen, Estimation of Dynamic Models with Nonparametric Simulated Maximum Likelihood, Journal of Econometrics 167, 76-94 (PR) (CO)

217 2012, Tanggaard, Carsten, Kritik af investeringsforeninger. Omkostninger, gennemsigtighed og interessekonflikter, Finans/Invest 3, 2-3, 11, 19 (PR)

218 2012, Veraart, Almut and Liutgard A.M. Veraart, Stochastic volatility and stochastic leverage, Annals of Finance, 8, 205-233 (PR) (CO)

219 2011, Aiolfi, Mark, Luis Catão and Allan Timmermann, Common Factors in Latin America's Business Cycles, Journal of Development Economics 95, 212-228 (PR) (CO)

220 2011, Andersen, Torben G., Tim Bollerslev and Nour Meddahi, Realized Volatility Forecasting and Market Microstructure Noise, Journal of Econometrics 160, 220-234 (PR) (CO)

221 2011, Andersen, Torben G., Tim Bollerslev and Xin Huang, A Reduced Form Framework for Modeling Volatility of Speculative Prices based on Realized Variation Measures, Journal of Econometrics 160, 176-189 (PR) (CO)

222 2011, Andreasen, Martin M., Non-Linear DSGE Models and The Optimized Central Difference Particle Filter, Journal of Economic Dynamics and Control, 35(10), 1671-1695 (PR)

223 2011, Bach, Christian and Stig Vinther Møller, Habit-based asset pricing with limited participation consumption, Journal of Banking & Finance 35, 11, 2891-2901 (PR)

224 2011, Barndorff-Nielsen, O.E. and S.E. Graversen, Volatility determination in an ambit process setting, Journal of Applied Probability 48A, 263-275 (PR) (CO)

225 2011, Barndorff-Nielsen, Ole E. and A. Basse-OConnor, Quasi Ornstein-Uhlenbeck processes, Bernoulli 17, 3, 916-941 (PR) (CO)

226 2011, Barndorff-Nielsen, Ole E., and R. Stelzer, Multivariate supOU processes, Annals of Applied Probability 21, 140-182 (PR) (CO)

227 2011, Barndorff-Nielsen, Ole E., J. M. Corcuera and M. Podolskij, Multipower variation for Brownian semi-stationary processes, Bernoulli 17, 1159-1194 (PR) (CO)

228 2011, Barndorff-Nielsen, Ole E., Peter Reinhard Hansen, Asger Lunde and Nell Shephard, Subsampling Realized Kernels, Journal of Econometrics 160, 204-219 (PR) (CO)

229 2011, Barndorff-Nielsen, Ole E., Stationary Infinitely Divisible Processes, Brazilian Journal of Probability and Statistics 25, 294-322 (PR)

230 2011, Barndorff-Nielsen, Ole Eiler, Peter Reinhard Hansen, Asger Lunde, 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 162, 2, 149-169 (PR)

231 2011, Berkowitz, Jeremy, Peter F. Christoffersen and Denis Pelletier, Evaluating Value-at-Risk Models with Desk-Level Data, Management Science 57, 2213-2227 (PR) (CO)

232 2011, Bollerslev, Tim and Viktor Todorov, Estimation of Jump Tails, Econometrica 79, 6, 1727-1783 (PR) (CO)

233 2011, Bollerslev, Tim and Viktor Todorov, Tails, Fears, and Risk Premia, Journal of Finance 66, 6, 2165-2221 (PR) (CO)

234 2011, Bollerslev, Tim, Bent Jesper Christensen, Niels Haldrup and Asger Lunde, Periodicity, Non-stationarity, and Forecasting of Economic and Financial Time Series: Editors' Introduction, Journal of Time Series Econometrics, 3,1, 0-7 (PR)

235 2011, Bollerslev, Tim, Michael Gibson and Hao Zhou, Dynamic Estimation of Volatility Risk Premia and Investor Risk Aversion from Option-Implied and Realized Volatilities, Journal of Econometrics 160, 1, 235-245 (PR) (CO)

236 2011, Busch, Thomas, 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, Journal of Econometrics, 160, 48-57 (PR) (CO)

237 2011, Chiriac, Roxana and Valeri Voev, Forecasting Multivariate Volatility using the VARFIMA Model on Realized Covariance Cholesky Factors, Journal of Economics and Statistics (Jahrbücher für Nationalökonomie und Statistik), 231,1, 134-152 (PR) (CO)

238 2011, Chiriac, Roxana and Valeri Voev, Modelling and Forecasting Multivariate Realized Volatility, Journal of Applied Econometrics 26, 922–94 (PR) (CO)

239 2011, Christiansen, Charlotte, Angelo Ranaldo, and Paul Söderlind, The Time-Varying Systematic Risk of Carry Trade Strategies, Journal of Financial and Quantitative Analysis 46, 4, 1107-1125 (PR) (CO)

240 2011, Christiansen, Charlotte, Intertemporal Risk-Return Trade-Off in Foreign Exchange Rates, Journal of International Financial Markets, Institutions, and Money 21, 4, 535-549 (PR)

241 2011, Dahl, Christian M. and Emma Iglesias, Modelling the Volatility-Return Tradeoff when Volatility may be Nonstationary, Journal of Time Series Econometrics, Berkeley Electronic Press, 3, 1 (PR) (CO)

242 2011, Dahl, Christian M., Hans Christian Kongsted and Anders Sørensen, ICT and Productivity Growth in the 1990's: Panel Data Evidence on Europe, Empirical Economics 40, 141-164 (PR) (CO)

243 2011, Engsted, Tom and Michael Møller, Anbefalinger til den 'almindelige forbruger' om aktieinvesteringer, Finans/Invest 2, 11, 5-10 (PR) (CO)

244 2011, Haldrup, Niels, A. Montanes, A. Sanso, Detection of additive Outliers in Seasonal Time Series, Journal af Time Series Econometrics 3, 2, 2 (PR) (CO)

245 2011, Frederiksen, Per and Morten Ø. Nielsen, Fully modified narrow-band least squares estimation of weak fractional cointegration, Econometrics Journal 14, 77-120 (PR) (CO)

246 2011, Hansen, Peter Reinhard, Asger Lunde, and J. M. Nason, The model confidence set, Econometrica 79, 2, 456-497 (PR) (CO)

247 2011, Jansson, Michael and Morten Ø. Nielsen, Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots, Journal of Time Series Econometrics 3, 1, 5 (PR)

248 2011, Johansen, Søren and A.R. Swensen, On a Graphical Technique for Evaluating Some Rational Expectations Models, Journal of Time Series Econometrics 3, 1, 9 (PR) (CO)

249 2011, Jungbacker, B., S.J. Koopman, and M. Van der Wel, Maximum Likelihood Estimation for Dynamic Factor Models with Missing Data, Journal of Economic Dynamics and Control 35, 8, 1358-1368 (PR) (CO)

250 2011, Kiefer, Nicholas M., Default Estimation, Correlated Defaults, and Expert Information, Journal of Applied Econometrics 26, 173–192 (PR)

251 2011, Kock, Anders Bredahl, Forecasting with Universal Approximators and a Learning Algorithm, Journal of Time Series Econometrics 3, 3, 1-30 (PR)

252 2011, Kristensen, Dennis, and A. Mele, Adding and Subtracting Black-Scholes: A New Approach to Approximating Derivative Prices in Continuous Time Models, Journal of Financial Economics 102, 390-415, (PR) (CO)

253 2011, Kristensen, Dennis, Semi-Nonparametric Estimation and Misspecification Testing of Diffusion Models, Journal of Econometrics 164, 382-403 (PR)

254 2011, Kruse, Robinson, A new unit root test against ESTAR based on a class of modified statistics, Statistical Papers 52, 71-85 (PR)

255 2011, Kruse, Robinson, On European monetary integration and the persistence of real effective exchange rates, Finance Research Letters 8, 45-50 (PR)

256 2011, Kurita, Takamitsu, Heino Bohn Nielsen and Anders Rahbek, An I(2) Cointegration Models with Piecewise Linear Trends, Econometrics Journal 14, 2, 131–155 (PR) (CO)

257 2011, Nolte, Ingmar and Valeri Voev, Trading Dynamics in the Foreign Exchange Market: A Latent Factor Panel Intensity Approach, Journal of Financial Econometrics 9, 685-716 (PR) (CO)

258 2011, Patton, A.J. and Allan Timmermann, Predictability of Output Growth and Inflation: A Multi-horizon Survey Forecast, Journal of Business and Economic Statistics29 (3), 397-410 (PR) (CO)

259 2011, Pesaran, M.H., A. Pick and A. Timmermann, Variable Selection, Estimation, and Inference for Multi-period Forecasting Problems, Journal of Econometrics 164, 173-187 (PR) (CO)

260 2011, Pettenuzzo, D. and A. Timmermann, Predictability of Stock Returns and Asset Allocation under Structural Breaks, Journal of Econometrics 164, 60-78 (PR) (CO)

261 2011, Posch, Olaf and Klaus Wälde, On the link between volatility and growth, Journal of Economic Growth 16, 285-308 (PR) (CO)

262 2011, Posch, Olaf, Explaining output volatility: The case of taxation, Journal of Public Economics 95, 1589-1606 (PR)

263 2011, Posch, Olaf, Risk premia in general equilibrium, Journal of Economic Dynamics and Control 35, 1557-1576 (PR)

264 2011, Rombouts, Jeroen and Lars Stentoft, Multivariate Option Pricing with Time Varying Volatility and Correlations, Journal of Banking and Finance 35, 2267–2281 (PR) (CO)

265 2011, Schmeling, Maik and Andreas Schrimpf, Expected Inflation, Expected Stock Returns, and Money Illusion: What can we learn from Survey Expectations?, European Economic Review 55 , 702-719 (PR) (CO)

266 2011, Stentoft, Lars, American Option Pricing with Discrete and Continuous Time Models: An Empirical Comparison, Journal of Empirical Finance 18 (5), 880-902 (PR)

267 2011, Sørensen, Michael, Prediction-based estimating functions: review and new developments, Brazilian Journal of Probability and Statistics 25, 362-391 (PR)

268 2011, Teräsvirta, Timo and Zhenfang Zhao, Stylized facts of return series, robust estimates, and three popular models of volatility, Applied Financial Economics 21, 1-2, 67-94 (PR) (CO)

269 2011, Veraart, Almut, How precise is the finite sample approximation of the asymptotic distribution of realised variation measures in the presence of jumps? Advances in Statistical Analysis 95, 253-291 (PR)

270 2011, Veraart, Almut, Likelihood estimation of Lévy-driven stochastic volatility models through realised variance measures, The Econometrics Journal 14, 204-240 (PR)

271 2010, Aiolfi, Marco, Marius Rodrigues and Allan Timmermann, Understanding Analysts' Earnings Expectations: Biases, Nonlinearities and Predictability, Journal of Financial Econometrics, 8(3), 305-334 (PR) (CO)

272 2010, Andersen, Torben G. and Luca Benzoni, Do Bonds Span Volatility Risk in the U.S. Treasury Market? A Specification Test for Affine Term Structure Models, Journal of Finance, 65, 603-653 (PR) (CO)

273 2010, Andreasen, Martin M., How to Maximize the Likelihood Function for a DSGE Model, Computational Economics, 35 (2), 127-154 (PR)

274 2010, Andreasen, Martin M., Stochastic Volatility and DSGE models, Economics Letters, 108, 7-9 (PR)

275 2010, Andreasen, Martin M., Sufficient Conditions for Finite Objective Functions in DSGE Models with Deterministic and Stochastic Trends, The B.E. Journal of Macroeconomics (Topics), 10(16) (PR)

276 2010, Andersen, Torben G., Tim Bollerslev, Per H. Frederiksen and Morten Ø. Nielsen, Continuous-Time Models, Realized Volatilities, and Testable Distributional Implications for Daily Stock Returns, Journal of Applied Econometrics, 25(2), 233-261 (PR) (CO)

277 2010, Arizmendi, O., O.E. Barndorff-Nielsen and V. Perez-Abreu, On free and classical type G laws, Brazilian Journal of Probability and Statistics, 24, 106-127 (PR) (CO)

278 2010, Barndorff-Nielsen, Ole E., 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 162, 149-169 (PR) (CO)

279 2010, Barnett, Richard C., Joydeep Bhattacharya, and Helle Bunzel, Choosing to Keep Up with the Joneses and Income Inequality, Economic Theory, 45 (3), 469-496 (PR) (CO)

280 2010, Barnett, Richard C., Joydeep Bhattacharya, and Helle Bunzel, Resurrecting Equilibria Through Cycles in an Overlapping Generations Model of Money, Journal of Macroeconomics, 32 (2), 515-526 (PR) (CO)

281 2010, Bollerslev, Tim and Viktor Todorov, Jumps and Betas: A New Framework for Disentangling and Estimating Systematic Risks, Journal of Econometrics, 157(2), 220-235 (PR) (CO)

282 2010, Bunzel, Helle and Walter Enders, The Taylor Rule and 'Opportunistic' Monetary Policy, Journal of Money, Credit and Banking, 42 (5), 931-949 (PR) (CO)

283 2010, 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, 160, 48-57 (PR)

284 2010, Cattaneo, Matias , Richard Crump and Michael Jansson, Robust Data-Driven Inference for Density-Weighted Average Derivatives, Journal of the American Statistical Association, 105, 1070-1083 (PR) (CO)

285 2010, Cavaliere, Giuseppe, Anders Rahbek and A.M.Robert Taylor, Co-integration Rank Testing under Conditional Heteroskedasticity, Econometric Theory, 26, 1719-1760 (PR) (CO)

286 2010, Cavaliere, Giuseppe, Anders Rahbek and A.M. Robert Taylor, Determination of the Number of Common Stochastic Trends under Conditional Heteroskedasticity, Estudios De Economia Applicada, 28(3), 1-34 (PR) (CO)

287 2010, Cavaliere, Giuseppe, Anders Rahbek and A.M. Robert Taylor, Testing for co-integration in vector autoregressions with non-stationary volatility, Journal of Econometrics, 158(1), 7-24 (PR) (CO)

288 2010, Christensen, B.J., M.Ø. Nielsen and J. Zhu, Long memory in stock market volatility and the volatility-in-mean effect: the FIEGARCH-M model, Journal of Empirical Finance, 17, 460—470 (PR) (CO)

289 2010, Christensen, Kim, 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 159, 116-133 (PR) (CO)

290 2010, Christensen, Kim, Roel Oomen and Mark Podolskij, Realised quantile-based estimation of the integrated variance, Journal of Econometrics 159, 74-98 (PR) (CO)

291 2010, Christiansen, Charlotte, Decomposing European Bond and Equity Volatility, International Journal of Finance and Economics, 15 (2), 105-122 (PR)

292 2010, Christiansen, Charlotte, Mean Reversion in US and International Short Rates, North American Journal of Economics and Finance 21(3), 286-296 (PR)

293 2010, Christoffersen, Peter F., Christian Dorion, Kris Jacobs and Yintian Wang, Volatility Components: Affine Restrictions and Non-Normal Innovations, Journal of Business and Economic Statistics, 28, 483-502 (PR) (CO)

294 2010, Christoffersen, Peter F., Redouane Elkamhi, Bruno Feunou, and Kris Jacobs, Option Valuation with Conditional Heteroskedasticity and Non-Normality, Review of Financial Studies, 23, 2139-2183 (PR) (CO)

295 2010, Christoffersen, Peter F., Kris Jacobs and Karim Mimouni, Models for S&P 500 Dynamics: Evidence from Realized Volatility, Daily Returns, and Option Prices, Review of Financial Studies, 23, 3141-3189 (PR) (CO)

296 2010, Engsted, Tom, Spekulative bobler: Kan de identificeres, og hvad skal vi gøre ved dem? Finans/Invest, 5(8), 5-16 (PR)

297 2010, Engsted, Tom, S. Hyde and Stig V. Møller, Habit formation, surplus consumption and return predictability: International evidence, Journal of International Money and Finance, 29 (7), 1237-1255 (PR) (CO)

298 2010, Engsted, Tom 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, International Journal of Finance & Economics, 15(3), 213-227 (PR) (CO)

299 2010, Engsted, Tom and T.Q. Pedersen, The dividend-price ratio does predict dividend growth: International evidence, Journal of Empirical Finance, 17, 585-605 (PR) (CO)

300 2010, Frydman, R., M. Goldberg, S. Johansen and K. Juselius, Testing hypotheses in an I(2) model with applications to the persistent long swings in the Dmk/$ rate, Journal of Econometrics, 158 (1), 117-129 (PR) (CO)

301 2010, Haldrup, Niels, F.S. Nielsen and M.Ø. Nielsen, A vector autoregressive model for electricity prices subject to long memory and regime switching, Energy Economics, 32, 1044-1058 (PR)

302 2010, Høg, Esben and Leonidas Tsiaras, Density forecasts of crued-oil prices using option-implied and archtype models, The Journal of Futures Markets, DOI: 10.1002/fut.20487 (PR) (CO)

303 2010, Jacod J., M. Podolskij and M. Vetter, Limit theorems for moving averages of discretized processes plus noise, Annals of Statistics, 38(3), 1478-1545 (PR) (CO)

304 2010, Johansen, Søren, Some identification problems in the cointegrated vector autoregressive model, Journal of Econometrics 158, 262-273 (PR)

305 2010, Johansen, Søren and B. Nielsen, Discussion of "The Forward Search: Theory and Data Analysis", by Atkinson, A.C., Riani, M., and Ceroli, A." Journal of the Korean Statistical Society, 39(2), 137-145 (PR) (CO)

306 2010, Johansen, Søren and Morten Ørregaard Nielsen, Likelihood inference for a nonstationary fractional autoregressive mode, Journal of Econometrics, 158, 51-66 (PR)

307 2010, Koopman, S.J., M. Mallee and Michel van der Wel, Analyzing the Term Structure of Interest Rates using the Dynamic Nelson-Siegel Model with Time-Varying Parameters. Journal of Business and Economic Statistics, 28(3), 329-343 (PR) (CO)

308 2010, Kristensen, Dennis, Nonparametric Filtering of the Realized Spot Volatility: A Kernel-Based Approach, Econometric Theory, 26, 60-93 (PR)

309 2010, Kristensen, Dennis, Pseudo-Maximum Likelihood Estimation in Two Classes of Semiparametric Diffusion Models, Journal of Econometrics, 156, 239-259 (PR)

310 2010, Kristensen, Dennis and Anders Rahbek, Likelihood-based inference for cointegration with nonlinear error-correction, Journal of Econometrics, 158(1), 78-94 (PR) (CO)

311 2010, Küchler, Uwe and Michael Sørensen, A simple estimator for discrete-time samples from affine stochastic delay differential equations, Statistical Inference for stochastic Processes, 13, 125 - 132 (PR) (CO)

312 2010, Lange, Theis, Anders Rahbek, and Søren Tovler Jensen, Estimation and Asymptotic Inference in the First Order AR-ARCH Model, Econometric Reviews 30, 129-153 (PR) (CO)

313 2010, Łasak, Katarzyna, Likelihood based testing for no fractional cointegration, Journal of Econometrics, 158, 67-77 (PR)

314 2010, Malmsten, H. and T. Teräsvirta, Stylized facts of financial time series and three popular models of volatility, European Journal of Pure and Applied Mathematics, 3, 413-447 (PR) (CO)

315 2010, Nielsen, M.Ø., Nonparametric cointegration analysis of fractional systems with unknown integration orders. Journal of Econometrics, 155, 170—187 (PR)

316 2010, Nourdin, I., G. Peccati and M. Podolskij, Quantitative Breuer-Major theorems, Processes and Their Applications 121, 793-812 (PR) (CO)

317 2010, Patton, A.J., and Allan Timmermann, Monotonicity in Asset Returns: New Tests with Applications to the Term Structure, the CAPM and Portfolio Sorts, Journal of Financial Economics, 98, 3, 605-625 (PR) (CO)

318 2010, Patton, A.J., and Allan Timmermann, Why do Forecasters Disagree? Lessons from the Term Structure of Cross-Sectional Dispersion, Journal of Monetary Economics, 57, 803-820 (PR) (CO)

319 2010, Podolskij, Mark and M. Vetter, Understanding limit theorems for semimartingales: a short survey, Statistica Nederlandica, 64(3), 329-351 (PR) (CO)

320 2010, Podolskij, Mark and D. Ziggel, New tests for jumps in semimartingale models, Statistical Inference for Stochastic Processes, 13(1), 15-41 (PR) (CO)

321 2010, Schrimpf, Andreas, International Stock Return Predictability under Model Uncertainty, Journal of International Money and Finance, 29, 1256-1282 (PR)

322 2010, Schrimpf, Andreas and Qingwei Wang, A Reappraisal of the Leading Indicator Properties of the Yield Curve under Structural Instability, International Journal of Forecasting 26, 836-857 (PR) (CO)

323 2010, Tanggaard, Carsten, Penge- og Pensionspanelet, Finans/invest, 3, 2-3, 9 (PR)

324 2010, Veraart, A.E.D., Inference for the jump part of quadratic variation of Itô semimartingales, Econometric Theory, 26 (2), 331-368 (PR)

325 2009, Amman, Manuel, David Skovmand and Michael Verhofen, Implied and Realized Volatility in the Cross-Section of Equity Options, International Journal of Theoretical and Applied finance, 12 (6), 745-765 (PR) (CO)

326 2009, Anand, Amber, Carsten Tanggaard and Daniel G. Weaver, Paying for Market Quality, Journal of Financial and Quantitative Analysis, 1427-1457 (PR) (CO)

327 2009, Barndorff-Nielsen, Ole E., J.M. Corcuera, Mark Podolskij and J.H.C. Woerner, Bipower variation for Gaussian processes with stationary increments, Journal of Applied Probability 46, 132-150 (PR) (CO)

328 2009, Barndorff-Nielsen, Ole E., J.M. Corcuera and Mark Podolskij, Power variation for Gaussian processes with stationary increments, Stochastic Processes and Their Applications, 119, 1845-1865 (PR) (CO)

329 2009, Barndorff-Nielsen, Ole E., Peter R. Hansen, Asger Lunde and Neil Shephard, Realized Kernels in Practice: Trades and Quotes, Econometrics Journal, 12, 1-32 (PR) (CO)

330 2009, Barndorff-Nielsen, Ole E. and J. Pedersen, Representation and properties of a class of conditionally Gaussian processes, ALEA, 6, 179-197 (PR) (CO)

331 2009, Bladt, Mogens and Michael Sørensen, Efficient estimation of transition rates between credit ratings from observations at discrete time points, Quantitative Finance, 9, 147 - 160 (PR) (CO)

332 2009, Bollerslev, Tim, George Tauchen and Hao Zhou, Expected Stock Returns and Variance Risk Premia, Review of Financial Studies, 22 (11), 4463-4492 (PR) (CO)

333 2009, Bollerslev, Tim, Uta Kretschmer, Christian Pigorsch and George Tauchen, A Discrete-Time Model for Daily S&P 500 Returns and Realized Variations: Jumps and Leverage Effects, Journal of Econometrics, 150, pp.151-166 (PR) (CO)

334 2009, Blume, Ejrnæs, Nielsen and Allan Würtz, Labour Market Transitions of Immigrants with Emphasis on Marginalization and Selv-Employment, Journal of Population Economics, 22 (4), 881 (PR) (CO)

335 2009, Capistrán, C. and Allan Timmermann, Disagreement and biases in inflation expectations, Journal of Money, Credit & Banking, 41(2), 365-396 (PR) (CO)

336 2009, Capistrán, C. and Allan Timmermann, Forecast Combination with Entry and Exit of Experts, Journal of Business and Economic Statistics, 27, 429-440 (PR) (CO)

337 2009, Catao, L., and Timmermann, A., Volatility Regimes and Global Equity Returns, In T. Bollerslev, J. Russell and M. Watson (Eds.), Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle, Oxford: Oxford University Press, 257-295 (PR) (CO)

338 2009, Christensen, Kim, Mark Podolskij and M. Vetter, Bias-correcting the realized range-based variance in the presence of market microstructure noise, Finance and Stochastics, 13, 239-268 (PR) (CO)

339 2009, Christiansen, Charlotte and Angelo Ranaldo, Extreme Coexceedances in New EU Member States' Stock Markets, Journal of Banking and Finance, 33(6), 1048-1057 (PR) (CO)

340 2009, Christoffersen, Peter, Heston, Jacobs, Why Multifactor Stochastic Volatility Models Work So Well, Management Science, 55 (12), 1914-1932 (PR) (CO)

341 2009, Dahl, Christian M., H. Hansen, and J. Smidt, The cyclical component factor model, International Journal of Forecasting, 25 (1), 119-127 (PR) (CO)

342 2009, Dahl, Christian M. and Emma M. Iglesias, Volatility spill-overs in commodity spot prices: New empirical results, Economic Modelling, 26(3), 601-607 (PR) (CO)

343 2009, Engsted, Tom, Statistical vs. Economic Significance in Economics and Econometrics: Further comments on McCloskey and Ziliak, Journal of Economic Methodology, 16(4), 393-408 (PR)

344 2009, Gloter, Arnaud and Michael Sørensen, Estimation for stochastic differential equations with a small diffusion coefficient, 119, 679 - 699 (PR) (CO)

345 2009, Grammig, Joachim and Andreas Schrimpf, Asset Pricing with a Reference Level: New Evidence from the Cross-Section of Stock Returns, Review of Financial Economics, 18 (3), 113-123 (PR) (CO)

346 2009, Grammig, Joachim, Michael Schuppli and Andreas Schrimpf, Long-Horizon Consumption Risk and the Cross-Section of Returns: New Tests and International Evidence, European Journal of Finance, 15, 511-532 (PR) (CO)

347 2009, Guidolin, M. and Allan Timmermann, Forecasts of US short-term interest rates: A flexible forecast combination approach, Journal of Econometrics, 150(2), 297-311 (PR) (CO)

348 2009, He, Changli, Andrés González and Timo Teräsvirta, Testing parameter constancy in stationary vector autoregressive models against continuous change, Econometric Reviews, 28, 225-245 (PR) (CO)

349 2009, Jacod, J., Y. Li, P. Mykland, Mark Podolskij and M. Vetter, Microstructure noise in the continuous case: the pre-averaging approach, Stochastic Processes and Their Applications, 119, 2249-2276 (PR) (CO)

350 2009, Jansson, Michael, Victor Chernozhukov and Christian Hansen, Admissible Invariant Similar Tests for Instrumental Variables Regression, Econometric Theory, 25, 806-818 (PR) (CO)

351 2009, Jansson, Michael, Victor Chernozhukov and Christian Hansen, Finite Sample Inference for Quantile Regression Models, Journal of Econometrics, 152, 93-103, (PR) (CO)

352 2009, Jansson, Michael and Laura Chioda, Optimal Invariant Inference when the Number of Instruments is Large, Econometric Theory, 25, 793-805 (PR) (CO)

353 2009, Johansen, Søren, Correlation, regression, and cointegration of nonstationary economic time series, Bulletin of the ISI LXII 2007, 19-26 (PR)

354 2009, Johansen, Søren, Representation of cointegrated autoregressive processes with application to fractional processes, Econometric Reviews, 28, 121-145 (PR)

355 2009, Jones, M. C., Jens Perch Nielsen and Carsten Tanggaard, Local linear density estimation for filtered survival data, with bias correction, Statistics, 167-186 (PR) (CO)

356 2009, Kristensen, Dennis and Anders Rahbek, Asymptotics of the QMLE for Non-Linear ARCH Models, Journal of Time Series Econometrics, 1(1), Article 2 (PR) (CO)

357 2009, Kristensen, Dennis, On Stationarity and Ergodicity of the Bilinear Model with Applications to GARCH Models, Journal of Time Series Analysis, 30, 125-144 (PR)

358 2009, Kristensen, Dennis, Semiparametric Modelling and Estimation: A Selective Overview, Quantile, 7, 53-83 (PR)

359 2009, Kristensen, Dennis, Uniform Convergence Rates of Kernel Estimators with Heterogeneous, Dependent Data, Econometric Theory, 25, 1433-1445 (PR)

360 2009, Kruse, Robinson and Phillipp Sibbertsen, Testing for a break in persistence under long-range dependencies, Journal of Time Series Analysis, 30 (3), 263-285 (PR) (CO)

361 2009, Lunde, Asger and Allan Zebedee, Intraday volatility responses to monetary policy events, Financial Markets and Portfolio Management, 23, 383-399 (PR) (CO)

362 2009, Vinther Møller, Stig, Habit persistence: Explaining cross-sectional variation in returns and time-varying expected returns, Journal of Empirical Finance, 16 (4), 525-536 (PR)

363 2009, Nakatani, Tomoaki and Timo Teräsvirta, Testing for volatility interactions in the Constant Conditional Correlation GARCH model, Econometrics Journal, 12, 147-163 (PR) (CO)

364 2009, Ørregaard Nielsen, Morten, A powerful test of the autoregressive unit root hypothesis based on a tuning parameter free statistic, Econometric Theory, 25, 1515–1544 (PR)

365 2009, Palandri, Alessandro, Sequential Conditional Correlations: Inference and Evaluation, Journal of Econometrics, 153 (2), 122-132 (PR)

366 2009, Pesaran, M. H. and Allan Timmermann, Testing dependence among serially correlated multicategory variables, Journal of the American Statistical Association, 104, 325-337 (PR) (CO)

367 2009, Podolskij, Mark and M. Vetter, Bipower-type estimation in noisy diffusion models, Stochastic Processes and Their Applications, 119, 2803-2831 (PR) (CO)

368 2009, Podolskij, Mark and M. Vetter, Estimation of volatility functionals in the simultaneous presence of microstructure noise and jumps, Bernoulli, 15(3), 634-658 (PR) (CO)

369 2009, Posch, Olaf, Structural estimation of jump-diffusion processes in macroeconomics, Journal of Econometrics, 153, 196-210 (PR)

370 2009, Rahbek, Anders, K. Fokianos and Dag Tjøstheim, Poisson Autoregression, Journal of the American Statistical Association (JASA), 104 (488), 1430-1439 (PR) (CO)

371 2009, Rahbek, Anders and Dennis Kristensen, Asymptotics of the QMLE for Non-Linear ARCH Models, Journal of Time Series Econometrics, 1 (PR) (CO)

372 2009, Silvennoinen, Annastiina and Timo Teräsvirta, Modelling multivariate autoregressive conditional heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH model, Journal of Financial Econometrics, 7, 373-411 (PR) (CO)

373 2009, Zhu, Jie, Pricing Volatility of Stock Returns with Volatile and Persistent Components, Financial Markets and Portfolio Management, 23 (3), 243-269 (PR)

374 2009, Zhu, Jie, Testing for Expected Return and Market Price of Risk in Chinese A-B Share Market – A Geometric Brownian Motion and Multivariate GARCH Model, Mathematics and Computers in Simulation, 79, 2633-2653 (PR)

375 2008, Abrevaya, Jason and Christian M. Dahl , The effects of birth inputs on birthweight: evidence from quantile estimation on panel data, Journal of Business and Economic Statistics, 26(4), 379-397 (PR) (CO)

376 2008, Barndorff-Nielsen, Ole E., Peter R. Hansen, Asger Lunde and Neil Shephard, Designing Realized Kernels in to Measure the Ex-Post Variation of Equity Prices in the Presence of Noise, Econometrica, 76(6), 1481–1536 (PR) (CO)

377 2008, Barndorff-Nielsen, Ole E. and V. Pérez-Abreu, Matrix subordinators and related Upsilon transformations, Theory of Probability and its Applications, 52, 1-23 (PR) (CO)

378 2008, Barndorff-Nielsen, Ole E. and J. Schmiegel, 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)

379 2008, Barndorff-Nielsen, Ole E. and J. Schmiegel, A stochastic differential equation framework for the timewise dynamics of turbulent velocities, Theory of Probability and its Applications, 52, 372-388 (PR) (CO)

380 2008, Barndorff-Nielsen, Ole E. and F. Hubalek, Probability measures, Lévy measures, and analyticity in time, Bernoulli, 14, 764-790 (PR) (CO)

381 2008, Barndorff-Nielsen, Ole E., J. Rosinski and S. Thorbjørnsen, General upsilon transformations, ALEA, 4, 131-165 (PR) (CO)

382 2008, Barndorff-Nielsen, Ole E. and M. Maejima, Semigroups of Upsilon transformations, Stochastic Processes and their Applications, 118, 2334-2343 (PR) (CO)

383 2008, Bec, F., Anders Rahbek and Neil Shephard, The ACR Model: A Dynamic Mixture Autoregression, Oxford Bulletin of Economics and Statistics, 70, 583-618 (PR) (CO)

384 2008, Bec, F., M. Ben-Salem and Anders Rahbek, Nonlinear Adjustment towards the Purchasing Power Parity Relation: A Multivariate Approach, Economics Bulletin, 6, 1-6 (PR) (CO)

385 2008, Bentzen, Eric, Peter R. Hansen, Asger Lunde and Allan A. Zebedee, The Greenspan Years: An Analysis of the Magnitude and speed of the Equity Market Response to FOMC Announcements, Financial Markets and Portfolio Management, 22, 3-20 (PR) (CO)

386 2008, Bollerslev, Tim, Tzuo Hann Law and George Tauchen, Risk, Jumps, and Diversification, Journal of Econometrics, 144(1), 234-256 (PR) (CO)

387 2008, Busch, Thomas, Testing the martingale restriction for option implied densities, Review of Derivatives Research, 11, 61-81 (PR)

388 2008, Casas, Isabel, Estimation of stochastic volatility with LRD, Mathematics and Computers in Simulation, 78, 335-340 (PR)

389 2008, Casas, Isabel and Jiti Gao, Econometric estimation in long-range dependent volatility models: Theory and practice, Journal of Econometrics, 147, 72-83 (PR) (CO)

390 2008, Casas, Isabel and Jiti Gao, Specification Testing in Discretized Diffusion Models: Theory and Practice, Journal of Econometrics, 147, 131-140 (PR) (CO)

391 2008, Christiansen, Charlotte, Juanna Schrøter Joensen and Jesper Rangvid, Are Economists More Likely to Hold Stocks?, Review of Finance, 12(3), 465-496 (PR) (CO)

392 2008, Christiansen, Charlotte, Level-ARCH Short Rate Models with Regime Switching: Bivariate Modeling of US and European Short Rates, International Review of Financial Analysis, 17(5), 925-948 (PR)

393 2008, Christoffersen, Peter F., Kris Jacobs, Chay Ornthanalai and Yintian Wang, Option Valuation with Long-run and Short-run Volatility Components, Journal of Financial Economics, 90, 272–297 (PR) (CO)

394 2008, Dahl, Christian M., Henrik Hansen and John Smidt, The cyclical component factor model, International Journal of Forecasting, 24(4), 119-127 (PR) (CO)

395 2008, Dette, H. and Mark Podolskij, Testing the parametric form of the volatility in continuous time diffusion models - an empirical process approach, Journal of Econometrics, 143, 56-73 (PR) (CO)

396 2008, Elliott, Graham, Ivana Komunjer and Allan Timmermann, Biases in Macroeconomic Forecasts: Irrationality or Asymmetric Loss?, Journal of European Economic Association, 6, 122-157 (PR) (CO)

397 2008, Elliott, Graham and Allan Timmermann, Economic Forecasting, Journal of Economic Literature, 46(1), 3-56 (PR) (CO)

398 2008, Forman, Julie Lyng and Michael Sørensen, The Pearson diffusions: A class of statistically tractable diffusion processes, Scandinavian Journal of Statistics, 35, 438-465 (PR) (CO)

399 2008, Frederiksen, P. H. and M. Ø. Nielsen, Finite sample accuracy and choice of sampling frequency in integrated volatility estimation, Journal of Empirical Finance, 15, 265-286 (PR) (CO)

400 2008, González, Andrés and Timo Teräsvirta, Modelling autoregressive processes with a shifting mean, Studies in Nonlinear Dynamics and Econometrics, 12(1), Article 1 (PR) (CO)

401 2008, Guidolin, Massimo and Allan Timmermann, Size and Value Anomalies under Regime Shifts, Journal of Financial Econometrics, 6, 1-48 (PR) (CO)

402 2008, Guidolin, Massimo and Allan Timmermann, International Asset Allocation under Skew and Kurtosis Preferences, Review of Financial Studies, 21(2), 889-935 (PR) (CO)

403 2008, Haldrup, Niels, Peter Mølgaard and Claus Kastberg Nielsen, Sequential Versus Simultaneous Market Delineation: The Relevant Antitrust Market for Salmon, Journal of Competition Law and Economics, 4, 3, 893-913 (PR) (CO)

404 2008, Haldrup, Niels and Andreu Sansó, A Note on the Vogelsang Test for Additive Outliers, Statistics and Probability Letters, 78, 296-300 (PR) (CO)

405 2008, Hansen, Peter R., Jeremy Large and Asger Lunde, Moving Average-Based Estimators of Integrated Variance, Econometric Reviews, 27(1), 79-111 (PR) (CO)

406 2008, Hansen, Peter R., Reduced-Rank Regression: A Useful Determinant Identity, Journal of Statistical Planning and Inference, 138, 2688-2697 (PR)

407 2008, He, Changli, Annastiina Silvennoinen and Timo Teräsvirta, Parameterizing unconditional skewness in models for financial time series, Journal of Financial Econometrics, 6, 208-230 (PR) (CO)

408 2008, Hendry, David, Søren Johansen and Carlos Santos, Automatic selection of indicators in a fully saturated regression, Computational Statistics, 23, 317-335 and Erratum 337-339 (PR) (CO)

409 2008, Hoover, Kevin D., Søren Johansen and Katarina Juselius, Allowing the Data to Speak Freely: The Macroeconometrics of the Cointegrated Vector Autoregression, American Economic Review, Papers and Proceedings, 98, 251-55 (PR) (CO)

410 2008, Jansson, Michael, Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis, Econometrica, 76, 1103-1142 (PR)

411 2008, Johansen, Søren and A.R. Swensen, Exact Rational Expectations, Cointegration, and Reduced Rank Regression, Journal of Statistical Planning and Inference, 138, 2738-2748 (PR) (CO)

412 2008, Johansen, Søren, A Representation Theory for a Class of Vector Autoregressive Models for Fractional Processes, Econometric Theory, 24, 651-676 (PR)

413 2008, Kinnebrock, Silja and Mark Podolskij, A note on the central limit theorem for bipower variation of general functions, Stochastic Processes and Their Applications, 118, 1056-1070 (PR) (CO)

414 2008, Kristensen, Dennis, Estimation of Partial Differential Equations with Applications in Finance, Journal of Econometrics, 144, 392-408 (PR)

415 2008, Møller, Stig Vinther, Consumption growth and time-varying expected stock returns, Finance Research Letters, 5, 129-136 (PR)

416 2008, Nakatani, Tomoaki and Timo Teräsvirta, Positivity constraints on the conditional variances in the family of Conditional Correlation GARCH models, Finance Research Letters, 5, 88-95 (PR) (CO)

417 2008, Nielsen, Morten Ø. and P. Frederiksen, Bias-reduced estimation of long-memory stochastic volatility, Journal of Financial Econometrics, 6, 496-512 (PR) (CO)

418 2008, Rasmussen, Keld Rømer and Michael Sørensen, The vertical variation of particle speed and flux density in aeolian saltation: measurement and modeling, Journal of Geophysical Research, 113 (PR) (CO)

419 2008, Stentoft, Lars, American Option Pricing using GARCH models and the Normal Inverse Gaussian Distribution, Journal of Financial Econometrics, 6(4), 540-582 (PR)

420 2008, Timmermann, Allan, Elusive Return Predictability, International Journal of Forecasting, 24, 1-18 (PR)

421 2008, Zussman, A. and N. Zussman and M. Ø. Nielsen, Asset market perspectives on the Israeli-Palestinian conflict, Economica, 75, 84-115 (PR) (CO)

422 2007, Andersen, Torben G., Tim Bollerslev, Francis X. Diebold and Clara Vega, Real-Time Price Discovery in Stock, Bond and Foreign Exchange Markets, Journal of International Economics, 73, 251-277 (PR) (CO)

423 2007, Andersen, Torben G., Tim Bollerslev and Dobrislav Dobrev, No-Arbitrage Semi-Martingale Restrictions for Continuous-Time Volatility Models Subject to Leverage Effects, Jumps and i.d.d. Noise: Theory and Testable Distributional Implications, Journal of Econometrics, 137, 125-180 (PR) (CO)

424 2007, Andersen, Torben G., Tim Bollerslev and Francis X. Diebold, Roughing it Up: Disentangling Continuous and Jump Components in Measuring, Modeling and Forecasting Asset Return Volatility, Review of Economics and Statistics, 89, 701-720 (PR) (CO)

425 2007, Barndorff-Nielsen, Ole E. and Neil Shephard, Variation, jumps, market frictions and high frequency data in financial econometrics, R. Blundell, T. Persson and W.K. Newey (Eds.): Advances in Economics and Econometrics, Theory and Applications, Ninth World Congress, Econometric Society Monographs, Cambridge University Press, 328-372 (PR) (CO)

426 2007, Barndorff-Nielsen, Ole E. and R. Steizer, Positive-definite matrix processes of finite variation, Probability and Mathematical Statistics, 27, 3-43 (PR) (CO)

427 2007, Blundell, Richard, Xiaohong Chen and Dennis Kristensen, Semi-Nonparametric IV Estimation of Shape-invariant Engel Curves, Econometrica, 75, 1613-1669 (PR) (CO)

428 2007, Bollerslev, Tim, Lin Peng and Wei Xiong, Investor Attention and Time-Varying Comovements, Europan Financial Management, 13, 394-422 (PR) (CO)

429 2007, Brunetti, Celso and Peter Lildholdt, Time Series Modelling of Daily Log-Price Ranges for CHF/USD and USD/GBP, Journal of Derivatives, 15, 39-59 (PR) (CO)

430 2007, Chernozhukov, Victor, Christian Hansen and Michael Jansson, Inference Approaches for Instrumental Variable Quantile Regression, Economics Letters, 95, 272-277 (PR) (CO)

431 2007, Christensen, Bent Jesper and Morten Ø. Nielsen, The effect of long memory in volatility on stock market fluctuations, Review of Economics and Statistics, 89, 684-700 (PR) (CO)

432 2007, Christensen, Kim and Mark Podolskij, Realised range-based estimation of integrated variance, Journal of Econometrics, 141, 323-349 (PR) (CO)

433 2007, Christiansen, Charlotte, Juanna Joensen and Helena Skyt Nielsen, The Risk-Return Trade-Off in Human Capital Investment, Labour Economics, 14, 971-896 (PR) (CO)

434 2007, Christiansen, Charlotte, Volatility-Spillover Effects in European Bond Markets, European Financial Management, 13, 923-948 (PR)

435 2007, Christiansen, Charlotte and Angelo Ranaldo, Realized Bond-Stock Correlation: Macroeconomic Announcement Effects, Journal of Futures Markets, 27, 439-469 (PR) (CO)

436 2007, Christoffersen, Peter, Francis Diebold, Roberto Mariano, Anthony Tay and Tse Yiu, Direction-of-Change Forecasts Based on Conditional Variance, Skewness and Kurtosis Dynamics: International Evidence, Journal of Financial Forecasting, 1, 1-22 (PR) (CO)

437 2007, Eklund, Bruno and Timo Teräsvirta, Testing constancy of the error covariance matrix in vector models, Journal of Econometrics, 140, 753-780 (PR) (CO)

438 2007, Engsted, Tom and Carsten Tanggaard, The Comovement of US and German Bond Markets, International Review of Financial Analysis, 16, 172-182 (PR) (CO)

439 2007, Guidolin, Massimo and Allan Timmermann, Properties of Equilibrium Asset Prices under Alternative Learning Schemes, Journal of Economic Dynamics & Control, 31, 161-217 (PR) (CO)

440 2007, Guidolin, Massimo and Allan Timmermann, Asset Allocation under Multivariate Regime Switching, Journal of Economic Dynamics and Control, 33, 3503-3544 (PR) (CO)

441 2007, Haldrup, Niels and Morten Ø. Nielsen, Estimation of fractional integration in the presence of data noise, Computational Statistics and Data Analysis, 51, 3100-3114 (PR) (CO)

442 2007, Haldrup, Niels, Svend Hylleberg, Gabriel Pons and Andreu Sanso, Common Periodic Correlation Features and the Interaction of Stocks and Flows in Daily Airport Data, Journal of Business and Economic Statistics, 25, 21-32. (PR) (CO)

443 2007, Jørgensen, Peter Løchte and David Skovmand, The Valuation of Callable Bonds with Floored CMS-spread Coupons, Wilmott Magazine, 32 (PR) (CO)

444 2007, Stegenborg Larsen, Kristian and Michael Sørensen, Diffusion models for exchange rates in a target zone, Mathematical Finance, 17, 285-306 (PR) (CO)

445 2007, Lunde, Asger and Valeri Voev, Integrated covariance estimation using high-frequency data in the presence of noise, Journal of Financial Econometrics, 5, 68-104 (PR) (CO)

446 2007, Nielsen, Heino Bohn and Anders Rahbek, Likelihood Ratio Testing for Cointegration Ranks in I(2) Models, Econometric Theory, 23, 615-637 (PR) (CO)

447 2007, Nielsen, Morten Ø. and Katsumi Shimotsu, Determining the cointegration rank in nonstationary fractional systems by the exact local Whittle approach, Journal of Econometrics, 141, 574-596 (PR) (CO)

448 2007, Nielsen, Morten Ø., Local Whittle analysis of stationary fractional cointegration and the implied-realized volatility relation, Journal of Business & Economic Statistics, 25, 427-446 (PR)

449 2007, Patton, Andrew and Allan Timmermann, Testing Forecast Optimally Under Unknown Loss, Journal of American Statistical Association, 102, 1172-1184 (PR) (CO)

450 2007, Patton, Andrew and Allan Timmermann, Properties of Optimal Forecasts under Asymmetric Loss and Nonlinearity, Journal of Econometrics, 140, 884-918 (PR) (CO)

451 2007, Pesaran, Hashem, Davide Pettenuzzo and Allan Timmermann, Learning, Structural Instability and Present Value Calculations, Econometric Reviews, 26, 253-288 (PR) (CO)

452 2007, Pesaran, Hashem and Allan Timmermann, Selection of Estimation Window in the Presence of Breaks, Journal of Econometrics, 137, 134-161 (PR) (CO)

453 2007, Porter, David C., Carsten Tanggaard, Daniel G. Weaver and Wei Yu, Dispersed Trading and the Prevention of Market Failure: The Case of the Copenhagen Stock Exchange, European Financial Management, 14 (PR) (CO)

454 2007, Schrimpf, Andreas, 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)

H.2 Notes published in refereed journals

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

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

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

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

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

6 2007, Jensen, Søren Tolver 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, Johansen, Søren, Torben Schmith and Peter Thejll, A Semi-Empirical Approach to Projecting Future Sea-Level Rise, Science, 317 (PR) (CO)

8 2007, Skovmand, David 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)

H.3 Contributions to refereed books

1 2014, Amado, Cristina and Helinä Laakkonen, Modelling Time-Varying Volatility in Financial Returns: Evidence from the Bond Markets; in Niels Haldrup; Mika Meitz; Pentti Saikkonen, Essays in Nonlinear Time Series Econometrics, Oxford University Press 139-160 (PR) (CO)

2 2014, Callot, Laurent A.F. and Anders Bredahl Kock, On the Oracle Property of the Grouped Adaptive LASSO for Vector Autoregressions; in Niels Haldrup; Mika Meitz; Pentti Saikkonen, Essays in Nonlinear Time Series Econometrics, Oxford University Press, 238-266 (PR) (CO)

3 2014, Hillebrand, Eric, Tae-Hwy Lee, and Marcelo C. Mediros, Bagging Constrained Equity Premium Predictors; in Niels Haldrup; Mika Meitz; Pentti Saikkonen, Essays in Nonlinear Time Series Econometrics, Oxford University Press, 330-356 (PR) (CO)

4 2014, Hoogerheide, L. and Siem Jan Koopman, Analysis of Historical Time Series with Messy Features: The Case of Commodity Prices in Babylonia, in R.J. van der Spek, J. Luiten van Zanden and B. van Leeuwen, A History of Market Performance: From Ancient Babylonia to the modern world, New York: Routledge, Chapter 3, 45-67 (PR) (CO)

5 2014, Kruse, Robinson and Rickard Sandberg, Linearity testing for trending data with an application of the wild bootstrap, with Rickard Sandberg; in Niels Haldrup; Mika Meitz; Pentti Saikkonen, Essays in Nonlinear Time Series Econometrics, Oxford University Press, 57-89

6 2014, Lanne, Markku and Helmut Lütkepohl, Statistical Comparison of Alternative Identification Schemes for Monetary Policy Shocks; in Contributions to Mathematics, Statistics, Econometrics and Finance: Essays in Honour of Professor Seppo Pynnönen, Acta Wasaensia 296, 137 - 152

7 2014, Racine, Jeffrey S. and C. Parmeter, Data-Driven Model Evaluation: A Test for Revealed Performance; in Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics, (A. Ullah, J.S. Racine and L. Su Eds.), Oxford University Press, New York, 308–345

8 2014, Veraart, Almut E. D. and Luitgard A. M. Veraart, Modelling electricity day-ahead prices by multivariate Levy semistationary processes; in Fred Espen Benth; Valery A. Kholodnyi; Peter Laurence, Quantitative Energy Finance, Springer,157-188 (PR) (CO)

9 2013, Andersen, Torben G., Tim Bollerslev, Peter Christoffersen, and Frank Diebold, Financial Risk Measurement for Financial Risk Management; in G. Constantinides, M. Harris, and R. Stulz (editors): Handbook of the Economics of Finance, Elsevier, North Holland; Chapter 17, 1127-1220 (PR) (CO)

10 2013, Barndorff-Nielsen, Ole E., José Manuel Corcuera and Mark Podolskij, Limit theorems for functionals of higher order differences of Brownian semi-stationary processes, Prokhorov and Contemporary Probability Theory: In Honor of Yuri V. Prokhorov, Springer, 69-96 (PR) (CO)

11 2013, Christoffersen, P., K. Jacobs and B. Chang, Forecasting with Option Implied Information, In: Handbook of Economic Forecasting, Volume 2, p. 581-656, Elsevier (PR) (CO)

12 2013, Haldrup, N., R. Kruse, T. Teräsvirta and R.T. Varneskov, Unit roots, non-linearities and structural breaks, in N. Hashimzade and M. Thornton, eds. Handbook of Research Methods and Applications in Empirical Macroeconomics, 61-94. Edward Elgar. (PR) (CO)

13 2013, Hendry, David F. and Timo Teräsvirta, Clive William John Granger 1934-2009, in Biographical Memoirs of the Members of the British Academy XII, Oxford: Oxford University Press and British Academy, 452-469 (PR) (CO)

14 2013, Hubrich, K. and T. Teräsvirta, Thresholds and smooth transitions in vector autoregressive models, VAR Models in Macroeconomics – New Developments and Applications: Essays in Honor of Christopher A. Sims. Advances in Econometrics 32, 273-326. Bingley: Emerald Group Publishing. (PR) (CO)

15 2013, Rossi, Eduardo and Paolo Santucci de Magistris, Long memory in integrated and realized variance, In: Advances in Theoretical and Applied Statistics, Studies in Theoretical and Applied Statistics, Springer-Verlag Berlin Heidelberg, p. 523-532. (PR) (CO)

16 2013, Stentoft, Lars, American Option Pricing using Simulation with Application to the GARCH Model, in Handbook of Research Methods and Applications in Empirical Finance, Edited by Adrian R. Bell, Chris Brooks and Marcel Prokopczuk (PR)

17 2012, Arango, Misas, Martha A., Enrique López Enciso, and Juan Carlos Parra-Alvarez, Heterogeneidad en la fijación de precios en Colombia: análisis de sus determinantes a partir de modelos de conteo, In: Formación de Precios y Salarios en Colombia Vol. I, Ed. Banco de la República de Colombia, 249-294 (PR) (CO)

18 2012, Arango, Misas, Martha A, López Enciso, Enrique and Juan Carlos Parra-Alvarez, La formación de precios en las empresas colombianas: evidencia a partir de una encuesta directa, In: Formación de Precios y Salarios en Colombia Vol. I, Ed. Banco de la República de Colombia, 295-376 (PR) (CO)

19 2012, Hillebrand, E., Sengupta, A., and J. Xu, Impact of Correlation Fluctuations on Securitized Structures, in: Viens, F., Mariani, M.C., and I. Florescu (eds.), Handbook in Modeling High-Frequency Data in Finance, Wiley, 75-95 (PR) (CO)

20 2012, Proietti, Tommaso and Grassi, Stefano, Bayesian stochastic model specification search for seasonal and calendar effects. In: Economic Time Series: Modeling and Seasonality. ed. / William R. Bell; Scott H. Holan; Tucker S. McElroy. C R C Press LLC, 431-455 (PR) (CO)

21 2012, Stentoft, Lars, American Option Pricing using Simulation and Regression: Numerical Convergence Results, in Topics in Numerical Methods for Finance, Springer Proceedings in Mathematics & Statistics 19, Edited by M. Cummins, F. Murphy and J.J.H. Miller, 57-94 (PR)

22 2012, Sørensen, Michael, Estimating functions for diffusion-type processes, in Kessler, M., Lindner, A. and Sørensen, M. (eds.): Statistical Methods for Stochastic Differential Equations, CRC Press - Chapmann and Hall, 2012, 1-107 (PR)

23 2012, Teräsvirta, Timo, Nonlinear models for autoregressive conditional heteroskedasticity, in L. Bauwens, C. Hafner and S. Laurent, eds. Handbook of Volatility Models and Their Applications, 49-69. New York: Wiley (PR)

24 2011, Barndorff-Nielsen, Ole 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, 35-74 (PR) (CO)

25 2011, Hansen, Peter Reinhard and Asger Lunde, Forecasting volatility using high frequency data, Oxford Handbook of Economic Forecasting, Chapter 19, Oxford University (PR)

26 2011, Kock, Anders Bredahl and Timo Teräsvirta, Forecasting with nonlinear time series models, in M.P. Clements and D.F. Hendry, eds: Oxford Handbook on Economic Forecasting 61-87 (PR)

27 2010, Andersen, Torben G., 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)

28 2010, Baltazar-Larios, Fernando and Michael Sørensen, Maximum likelihood estimation for integrated diffusion processes, Contemporary Quantitative Finance: Essays in Honour of Eckhard Platen, Springer, 407, (PR) (CO)

29 2010, Barndorff-Nielsen, O.E. and Shephard, N., Volatility, Encyclopedia of Quantitative Finance, Wiley, 1898-1901 (PR) (CO)

30 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)

31 2010, Bibby, Bo Martin, 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)

32 2010, Bollerslev, Tim, 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)

33 2010, Johansen, Søren and Katarina Juselius, Interview with Søren Johansen and Katarina Juselius, J. Barkley Rosser, Jr., Richard P.F. Holt, David Colander (eds.): European Economics at a Crossroads, Cheltenham, UK: Edward Elgar Publishing, Incorporated, 115-131 (PR) (CO)

34 2010, Podolskij, Mark, Semimartingales, Encyclopedia of Quantative Finance, Wiley, 1633-1635 (PR) (CO)

35 2010, Teräsvirta, T., Autoregressive conditional heteroskedasticity, Encyclopedia of Quantitative Finance, Wiley, 809-820 (PR)

36 2010, Teräsvirta, Timo, Clive W. J. Granger, 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

37 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)

38 2010, Veraart, A.E.D. and Winkel, M., Time change, Encyclopedia of Quantitative Finance, Wiley, 1812-1816 (PR) (CO)

39 2009, Andersen, Torben G. and Luca Benzoni, Realized Volatility, Handbook of Financial Time Series, Springer Verlag, 555-575 (PR) (CO)

40 2009, Andersen, Torben G. and Neil Shephard, Stochastic Volatility: Origins and Overview, Handbook of Financial Time Series, Springer Verlag, 233-254 (PR) (CO)

41 2009, Andersen, Torben G. and Davis, Kreiss, Mikosch, Introduction, Handbook of Financial Time Series, Springer Verlag, 1-13 (PR) (CO)

42 2009, Andersen, Torben G. and Luca Benzoni, Stochastic Volatility, Encyclopedia of Complexity and Systems Science, Springer Verlag (PR) (CO)

43 2009, Andersen, Torben G., 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)

44 2009, Barndorff-Nielsen, Ole E. 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)

45 2009, Bibby, Bo Martin, Martin Jacobsen and Michael Sørensen, Estimating functions for discretely sampled diffusion-type models, Handbook of Financial Econometrics, Elsevier, Amsterdam (PR) (CO)

46 2009, Bollerslev, Tim, 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)

47 2009, Catao, L. 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)

48 2009, Christoffersen, Peter, Backtesting, Encyclopedia of Quantitative Finance, R. Cont (ed). John Wiley and Sons (PR)

49 2009, Christoffersen, Peter, Value-at-Risk Models, Handbook of Financial Time Series, Springer-Verlag Berlin, 753-766 (PR)

50 2009, Johansen, Søren, 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

51 2009, Johansen, Søren 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)

52 2009, Lange, Theis 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)

53 2009, Patton, A. 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)

54 2009, Silvennoinen, A. 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)

55 2009, Sørensen, Michael, Parametric inference for discretely sampled stochastic differential equations, Handbook of Financial Time Series, Springer, Heidelberg, 531 - 553 (PR)

56 2009, Teräsvirta, Timo, 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)

57 2009, Teräsvirta, Timo, Smooth transition regression modeling, in: H. Lütkepohl and M. Krätzig, eds.: Applied time series econometrics (in Chinese), 172-187, China Machine Press (PR)

58 2008, Andersen, Torben G., Realized Volatility, The New Palgrave Dictionary of Economics, 2nd Edition, Eds.: S.N. Durlauf and L.E. Blume, Palgrave Macmillan, 7, 24-33 (PR)

59 2008, Andersen, Torben G., Volatility Modeling, Encyclopedia of Quantitative Risk Analysis and Assessment, Wiley and Sons, 4 (PR)

60 2008, Andersen, Torben G., 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)

61 2008, Barndorff-Nielsen, Ole E., Kinnebrock, S. and Shephard, N., Measuring downside risk-realised semivariance, To appear in Festschrift to Robert Engle (PR) (CO)

62 2008, Barndorff-Nielsen, Ole 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)

63 2008, He, Changli, 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)

64 2008 Johansen, Søren, Reduced rank regression, The New Palgrave Dictionary of Economics, Second Edition, Eds. Steven N. Durlauf and Lawrence E. Blume, Palgrave Macmillan (PR)

65 2008, Lehmann, Bruce and Allan Timmermann, Performance Management and Evaluation, Handbook of Financial Intermediation and Banking, 191-258 (PR) (CO)

66 2008, Hylleberg, Svend, Seasonal Adjustment. New Palgrave Dictionary of Economics, 2nd edition, Palgrave Macmillan

67 2008, Voev, Valeri, 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)

68 2007, Andersen, Torben G. 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)

69 2007, Andersen, Torben G., 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)

H.4 Refereed books

1 2014, Malchow-Møller, Nikolaj and Allan Würtz, An Insight into Statistics: For the Social Sciences, Hans Reitzels Forlag (PR) (CO)

2 2013, Durbin, James and Siem Jan Koopman, Time Series Analysis by State Space Methods, Oxford University

3 2010, Barndorff-Nielsen, Ole E. and A.N. Shiryaev, Change of Time and Change of Measure, Singapore: World Scientific (PR) (CO)

4 2010, Teräsvirta, Timo, Dag Tjøstheim, and Clive W.J. Granger, Modelling nonlinear economic time series, Oxford University Press (PR) (CO)

5 2009, Christensen, Bent Jesper and Nicholas M. Kiefer, Economic Modeling and Inference, Princeton University Press (PR) (CO)

6 2007, Granger, Clive W.J. and Timo Teräsvirta, Modelling nonlinear economic relationships (Chinese edition), Shanghai University of Finance & Economics Press (PR) (CO)

H.5 Editor of refereed books and journal special issues

1 2014, Ditlevsen, Susanne, Thomas Scheike, and Michael Sørensen (eds), Six Papers on Dynamic Statistical Models, Scandinavian Journal of Statistics 41 (PR) (CO)

2 2014, Haldrup, Niels, Mika Meitz, and Pentti Saikkonen (eds), Essays in Nonlinear Time Series Econometrics, Oxford University Press (PR) (CO)

3 2012, Kessler, M., Lindner, A. and Sørensen, Michael (eds.), Statistical Methods for Stochastic Differential Equation, CRC Press – Chapmann and Hall (OR) (CO)

4 2011, Bollerslev, Tim, Bent Jesper Christensen, Niels Haldrup, and Asger Lunde (eds.), Periodicity, Non-stationarity, and Forecasting of Economic and Financial Time Series, Journal of Time Series Econometrics, 3(1), special issue (PR)

5 2010, Barndorff-Nielsen, Ole E. and E. Renaud (eds), Financial Econometrics in Encyclopedia of Quantitative Finance, Rama Cont (Editor-in-Chief), Wiley (PR) (CO)

6 2010, Kessler, M., Lindner, A. and Sørensen, M. (eds.), Statistical Methods for Stochastic Differential Equations, Chapmann and Hall (PR) (CO)

7 2009, Andersen, Torben G., Richard Davis, Jens-Peter Kreiss and Thomas Mikosch, Handbook of Financial Time Series, Springer Verlag (PR) (CO)

8 2009, Bollerslev, Tim, 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)

H.6 CREATES Research Papers

1 2014, Hillebrand, Eric and Manuel Lukas, Bagging Weak Predictors (CREATES RP 2014-1)

2 2014, Annicchiarico, Barbara, Anna Rita Bennato, and Emilio Zanetti Chini, 150 Years of Italian CO2 Emissions and Economic Growth (CREATES RP 2014-2)

3 2014, Catani, Paul, Timo Teräsvirta, and Meiqun Yin, A Lagrange Multiplier Test for Testing the Adequacy of the Constant Conditional Correlation GARCH Model (CREATES RP 2014-3)

4 2014, Teräsvirta, Timo and Yukai Yang, Linearity and Misspecification Tests for Vector Smooth Transition Regression Models (CREATES RP 2014-4)

5 2014, Boudt, Kris, Sébastien Laurent, Asger Lunde, and Rogier Quaedvlieg, Positive Semidefinite Integrated Covariance Estimation, Factorizations and Asynchronicity (CREATES RP 2014-5)

6 2014, Bhattacharya, Debopam, Shin Kanaya, and Margaret Stevens, Are University Admissions Academically Fair? (CREATES RP 2014-6)

7 2014, Lanne, Markku and Jani Luoto, Noncausal Bayesian Vector Autoregression (CREATES RP 2014-7)

8 2014, Teräsvirta, Timo and Yukai Yang, Specification, Estimation and Evaluation of Vector Smooth Transition Autoregressive Models with Applications (CREATES RP 2014-8)

9 2014, Hurn, A.S., Annastiina Silvennoinen, and Timo Teräsvirta, A Smooth Transition Logit Model of the Effects of Deregulation in the Electricity Market (CREATES RP 2014-9)

10 2014, Fernandes, Marcelo and Cristina M. Scherrer, Price discovery in dual-class shares across multiple markets (CREATES RP 2014-10)

11 2014, Yang, Yukai, Testing Constancy of the Error Covariance Matrix in Vector Models against Parametric Alternatives using a Spectral Decomposition (CREATES RP 2014-11)

12 2014, Grassi, Stefano, Nima Nonejad, and Paolo Santucci de Magistris, Forecasting with the Standardized Self-Perturbed Kalman Filter (CREATES RP 2014-12)

13 2014, Asgharian, Hossein, Charlotte Christiansen, and Ai Jun Hou, Macro-Finance Determinants of the Long-Run Stock-Bond Correlation: The DCC-MIDAS Specification (CREATES RP 2014-13)

14 2014, Pakkanen, Mikko and Anthony Réveillac, Functional limit theorems for generalized variations of the fractional Brownian sheet (CREATES RP 2014-14)

15 2014, Carlini, Federico, and Katarzyna Lasak, On an Estimation Method for an Alternative Fractionally Cointegrated Model (CREATES RP 2014-15)

16 2014, Bladt, Mogens, Samuel Finch, and Michael Sørensen, Simulation of multivariate diffusion bridges (CREATES RP 2014-16)

17 2014, Lanne, Markku and Henri Nyberg, Generalized Forecast Error Variance Decomposition for Linear and Nonlinear Multivariate Models (CREATES RP 2014-17)

18 2014, Tevdovski, Dragan, Extreme negative coexceedances in South Eastern European stock markets (CREATES RP 2014-18)

19 2014, Haldrup, Niels and Robinson Kruse, Discriminating between fractional integration and spurious long memory (CREATES RP 2014-19)

20 2014, Marczak, Martyne and Tommaso Proietti, Outlier Detection in Structural Time Series Models: the Indicator Saturation Approach (CREATES RP 2014-20)

21 2014, Bennedsen, Mikkel, Asger Lunde, and Mikko S. Pakkanen, Discretization of Lévy semistationary processes with application to estimation (CREATES RP 2014-21)

22 2014, Cavaliere, Giuseppe, Morten Ørregaard Nielsen, and A.M. Robert Taylor, Bootstrap Score Tests for Fractional Integration in Heteroskedastic ARFIMA Models, with an Application to Price Dynamics in Commodity Spot and Futures Markets (CREATES RP 2014-22)

23 2014, Jones, Maggie E.C., Morten Ørregaard Nielsen, and Michael Ksawery Popiel, A fractionally cointegrated VAR analysis of economic voting and political support (CREATES RP 2014-23)

24 2014, Dolatabadim, Sepideh, Morten Ørregaard Nielsen, and Ke Xu, A fractionally cointegrated VAR analysis of price discovery in commodity futures markets (CREATES RP 2014-24)

25 2014, Cattaneo, Matias D. and Michael Jansson, Bootstrapping Kernel-Based Semiparametric Estimators (CREATES RP 2014-25)

26 2014, Lanne, Markku, Jani Luoto, and Henri Nyberg, Is the Quantity Theory of Money Useful in Forecasting U.S. Inflation? (CREATES RP 2014-26)

27 2014, Caporin, Massimiliano, Eduardo Rossi, and Paolo Santucci de Magistris, Volatility jumps and their economic determinants (CREATES RP 2014-27)

28 2014, Engsted, Tom, Fama on bubbles (CREATES RP 2014-28)

29 2014, Caporin, Massimiliano, Eduardo Rossi, and Paolo Santucci de Magistris, Chasing volatility - A persistent multiplicative error model with jumps (CREATES RP 2014-29)

30 2014, Creel, Michael and Dennis Kristensen, ABC of SV: Limited Information Likelihood Inference in Stochastic Volatility Jump-Diffusion Models (CREATES RP 2014-30)

31 2014, Christoffersen, Peter, Asger Lunde, and Kasper V. Olesen, Factor Structure in Commodity Futures Return and Volatility (CREATES RP 2014-31)

32 2014, Hounyo, Ulrich, The wild tapered block bootstrap (CREATES RP 2014-32)

33 2014, Caporin, Massimiliano, Luca Corazzini, and Michele Costola, Measuring the Behavioral Component of Financial Fluctuations: An Analysis Based on the S&P 500 (CREATES RP 2014-33)

34 2014, Nielsen, Morten Ørregaard, Asymptotics for the conditional-sum-of-squares estimator in multivariate fractional time series models (CREATES RP 2014-34)

35 2014, Hounyo, Ulrich, Bootstrapping integrated covariance matrix estimators in noisy jump-diffusion models with non-synchronous trading (CREATES RP 2014-35)

36 2014, Caner, Mehmet and Anders Bredahl Kock, Asymptotically Honest Confidence Regions for High Dimensional (CREATES RP 2014-36)

37 2014, Dias, Gustavo Fruet and George Kapetanios, Forecasting Medium and Large Datasets with Vector Autoregressive Moving Average (VARMA) Models (CREATES RP 2014-37)

38 2014, Johansen, Søren, Times Series: Cointegration (CREATES RP 2014-38)

39 2014, Johansen, Søren and Bent Nielsen, Outlier detection algorithms for least squares time series regression (CREATES RP 2014-39)

40 2014, Johansen, Søren and Lukasz Gatarek, Optimal hedging with the cointegrated vector autoregressive model (CREATES RP 2014-40)

41 2014, Callot, Laurent and Johannes Tang Kristensen, Vector Autoregressions with Parsimoniously Time Varying Parameters and an Application to Monetary Policy (CREATES RP 2014-41)

42 2014, Callot, Laurent, Anders Bredahl Kock, and Marcelo C. Medeiros, Estimation and Forecasting of Large Realized Covariance Matrices and Portfolio Choice (CREATES RP 2014-42)

43 2014, Magistris, Paolo Santucci de and Federico Carlini, On the identification of fractionally cointegrated VAR models with the F(d) condition (CREATES RP 2014-43)

44 2014, Callot, Laurent, Niels Haldrup, and Malene Kallestrup Lamb, Deterministic and stochastic trends in the Lee-Carter mortality model (CREATES RP 2014-44)

45 2014, Aslanidis, Nektarios, Charlotte Christiansen, Neophytos Lambertides, and Christos S. Savva, Idiosyncratic Volatility Puzzle: Influence of Macro-Finance Factors (CREATES RP 2014-45)

46 2014, Giovannelli, Alessandro and Tommaso Proietti, On the Selection of Common Factors for Macroeconomic Forecasting (CREATES RP 2014-46)

47 2014, Andreasen, Martin M. and Andrew Meldrum, Dynamic term structure models: The best way to enforce the zero lower bound (CREATES RP 2014-47)

48 2014, Bollerslev, Tim, Sophia Zhengzi, and Viktor Todorov, Roughing up Beta: Continuous vs. Discontinuous Betas, and the Cross-Section of Expected Stock Returns (CREATES RP 2014-48)

49 2014, Bollerslev, Tim, Viktor Todorov, and Lai Xu, Tail Risk Premia and Return Predictability (CREATES RP 2014-49)

50 2014, Gärtner, Kerstin and Mark Podolskij, On non-standard limits of Brownian semi-stationary (CREATES RP 2014-50)

51 2014, Podolskij, Mark, Ambit fields: survey and new challenges (CREATES RP 2014-51)

52 2014, Fissler, Tobias and Mark Podolskij, Testing the maximal rank of the volatility process for continuous diffusions observed with noise (CREATES RP 2014-52)

53 2014, Scherrer, Cristina M., Cross listing: price discovery dynamics and exchange rate effects (CREATES RP 2014-53)

54 2014, Heinrich, Claudio and Mark Podolskij, On spectral distribution of high dimensional covariation matrices (CREATES RP 2014-54)

55 2014, Dias, Gustavo Fruet and Fotis Papailias, Forecasting Long Memory Series Subject to Structural Change: A Two-Stage Approach (CREATES RP 2014-55)

56 2014, Andersen, Torben G., Nicola Fusari, and Viktor Todorov, The Risk Premia Embedded in Index Options (CREATES RP 2014-56)

57 2014, Rossi, Eduardo and Paolo Santucci de Magistris, Indirect inference with time series observed with error (CREATES RP 2014-57)

58 2014, Kock, Anders Bredahl and Haihan Tang, Inference in High-dimensional Dynamic Panel Data Models (CREATES RP 2014-58)

59 2013, Pakkanen, Mikko S., Limit theorems for power variations of ambit fields driven by white noise (CREATES RP 2013-1)

60 2013, Veraart, Almut E.D. and Luitgard A.M. Veraart, Risk premia in energy markets (RP CREATES 2013-2)

61 2013, Grassi, Stefano and Paolo Santucci de Magistris, It's all about volatility (of volatility): evidence from a two-factor stochastic volatility model (CREATES RP 2013-3)

62 2013, Engsted, Tom and Thomas Q. Pedersen, Housing market volatility in the OECD area: Evidence from VAR based return decompositions (CREATES RP 2013-4)

63 2013, Johansen, Søren and Bent Nielsen, Asymptotic analysis of the Forward Search (CREATES RP 2013-5)

64 2013, Bhattacharya, Debopam, Pascaline Dupas and Shin Kanaya, Estimating the Impact of Means-tested Subsidies under Treatment Externalities with Application to Anti-Malarial Bednets (CREATES RP 2013-6)

65 2013, Gonçalves, Silvia, Ulrich Hounyo and Nour Meddahi, Bootstrap inference for pre-averaged realized volatility based on non-overlapping returns (CREATES RP 2013-7)

66 2013, Lasak, Katarzyna and Carlos Velasco, Fractional cointegration rank estimation (CREATES RP 2013-8)

67 2013, Casarin, Roberto, Stefano Grassi, Francesco Ravazzolo and Herman K. van Dijk, Parallel Sequential Monte Carlo for Efficient Density Combination: The Deco Matlab Toolbox (CREATES RP 2013-9)

68 2013, Kaufmann, Hendrik and Robinson Kruse, Bias-corrected estimation in potentially mildly explosive autoregressive models (CREATES RP 2013-10)

69 2013, Kruse, Robinson, Daniel Ventosa-Santaulària and Antonio E. Noriega, Changes in persistence, spurious regressions and the Fisher hypothesis (CREATES RP 2013-11)

70 2013, Andreasen, Martin M., Jesús Fernández-Villaverde and Juan F. Rubio-Ramírez, The Pruned State-Space System for Non-Linear DSGE Models: Theory and Empirical Applications (CREATES RP 2013-12)

71 2013, Engsted, Tom, Stig V. Møller and Magnus Sander, Bond return predictability in expansions and recessions (CREATES RP 2013-13)

72 2013, Christiansen, Charlotte, Jonas Nygaard Eriksen and Stig V. Møller, Forecasting US Recessions: The Role of Sentiments (CREATES RP 2013-14)

73 2013, Barndorff-Nielsen, Ole E., Mikko S. Pakkanen and Jürgen Schmiegel, Assessing Relative Volatility/Intermittency/Energy Dissipation (CREATES RP 2013-15)

74 2013, Exterkate, Peter, Patrick J.F. Groenen, Christian Heij and Dick van Dijk, Nonlinear Forecasting With Many Predictors Using Kernel Ridge Regression (CREATES RP 2013-16)

75 2013, Osterrieder, Daniela, Interest Rates with Long Memory: A Generalized Affine Term-Structure Model (CREATES RP 2013-17)

76 2013, Hubrich, Kirstin and Thresholds and Timo Teräsvirta, Smooth Transitions in Vector Autoregressive Models (CREATES RP 2013-18)

77 2013, Lunde, Asger and Kasper V. Olesen, Modeling and Forecasting the Volatility of Energy Forward Returns - Evidence from the Nordic Power Exchange (CREATES RP 2013-19)

78 2013, Bredahl Kock, Anders, Oracle inequalities for high-dimensional panel data models (CREATES RP 2013-20)

79 2013, Kallestrup-Lamb, Malene, Anders Bredahl Kock and Johannes Tang Kristensen, Lassoing the Determinants of Retirement (CREATES RP 2013-21)

80 2013, Tang Kristensen, Johannes, Diffusion Indexes with Sparse Loadings (CREATES RP 2013-22)

81 2013, Lunde, Asger and Anne Floor Brix, Estimating Stochastic Volatility Models using Prediction-based Estimating Functions (CREATES RP 2013-23)

82 2013, Nonejad, Nima, A Mixture Innovation Heterogeneous Autoregressive Model for Structural Breaks and Long Memory (CREATES RP 2013-24)

83 2013, Nonejad, Nima, Time-Consistency Problem and the Behavior of US Inflation from 1970 to 2008 (CREATES RP 2013-25)

84 2013, Nonejad, Nima, Long Memory and Structural Breaks in Realized Volatility: An Irreversible Markov Switching Approach (CREATES RP 2013-26)

85 2013, Nonejad, Nima, Particle Markov Chain Monte Carlo Techniques of Unobserved Component Time Series Models Using Ox (CREATES RP 2013-27)

86 2013, Hounyo, Ulrich, Sílvia Goncalves and Nour Meddahi, Bootstrapping pre-averaged realized volatility under market microstructure noise (CREATES RP 2013-28)

87 2013, Gao, Jiti, Shin Kanaya, Degui Li and Dag Tjøstheim, Uniform Consistency for Nonparametric Estimators in Null Recurrent Time Series (CREATES RP 2013-29)

88 2013, Hounyo, Ulrich, Bootstrapping realized volatility and realized beta under a local Gaussianity assumption (CREATES RP 2013-30)

89 2013, Aslanidis, Nektarios, Charlotte Christiansen and Christos S. Savva, Risk-Return Trade-Off for European Stock Markets (CREATES RP 2013-31)

90 2013, Zanetti Chini, Emilio, Generalizing smooth transition autoregressions (CREATES RP 2013-32)

91 2013, Podolskij, Mark and Nakahiro Yoshida, Edgeworth expansion for functionals of continuous diffusion processes (CREATES RP 2013-33)

92 2013, Proietti, Tommaso and Alessandra Luati, The Exponential Model for the Spectrum of a Time Series: Extensions and Applications (CREATES RP 2013-34)

93 2013, Christensen, Bent Jesper, Robinson Kruse and Philipp Sibbertsen, A unifi ed framework for testing in the linear regression model under unknown order of fractional integration (CREATES RP 2013-35)

94 2013, S. Hansen, Niels and Asger Lunde, Analyzing Oil Futures with a Dynamic Nelson-Siegel Model (CREATES RP 2013-36)

95 2013, Christiansen, Charlotte, Classifying Returns as Extreme: European Stock and Bond Markets (CREATES RP 2013-37)

96 2013, Bender, Christian, Mikko S. Pakkanen and Hasanjan Sayit, Sticky continuous processes have consistent price systems (CREATES RP 2013-38)

97 2013, Parra-Alvarez, Juan Carlos, A comparison of numerical methods for the solution of continuous-time DSGE models (CREATES RP 2013-39)

98 2013, Ventosa-Santaulària, Daniel and Carlos Vladimir Rodríguez-Caballero, Polynomial Regressions and Nonsense Inference (CREATES RP 2013-40)

99 2013, Amayo, Diego, Peter Christoffersen, Kris Jacobs and Aurelio Vasquez, Does Realized Skewness Predict the Cross-Section of Equity Returns? (CREATES RP 2013-41)

100 2013, Andersen, Torben G. and Oleg Bondarenko, Reflecting on the VPN Dispute (CREATES RP 2013-42)

101 2013, Andersen, Torben G. and Oleg Bondarenko, Assessing Measures of Order Flow Toxicity via Perfect Trade Classification (CREATES RP 2013-43)

102 2013, Carlini, Federico and Paolo Santucci de Magistris, On the identification of fractionally cointegrated VAR models with the F(d) condition (CREATES RP 2013-44)

103 2013, Christoffersen, Peter, Du Du and Redouane Elkamhi, Rare Disasters and Credit Market Puzzles (CREATES RP 2013-45)

104 2013, Christoffersen, Peter, Kris Jacobs, Xisong Jin and Hugues Langlois, Dynamic Diversification in Corporate Credit (CREATES RP 2013-46)

105 2013, Christoffersen, Peter, Mathieu Fournier and Kris Jacobs, The Factor Structure in Equity Options (CREATES RP 2013-47)

106 2013, Christoffersen, Peter, Ruslan Goyenko, Kris Jacobs and Mehdi Karoui, Illiquidity Premia in the Equity Options Market (CREATES RP 2013-48)

107 2013, Christoffersen, Peter, Vihang R. Errunza, Kris Jacobs and Xisong Jin, Correlation Dynamics and International Diversification Benefits (CREATES RP 2013-49)

108 2013, Effraimidis, Georgios and Christian M. Dahl, Nonparametric Estimation of Cumulative Incidence Functions for Competing Risks Data with Missing Cause of Failure (CREATES RP 2013-50)

109 2013, Caner, Mehmet and Anders Bredahl Kock, Oracle Inequalities for Convex Loss Functions with Non-Linear Targets (CREATES RP 2013-51)

110 2013, Andersen, Torben G., Oleg Bondarenko, Voktor Todorov and George Tauchen, The Fine Structure of Equity-Index Option Dynamics (CREATES RP 2013-52)

111 2012, Demetrescu, Matei and Robinson Kruse, The Power of Unit Root Tests Against Nonlinear Local Alternatives (CREATES RP 2012-1)

112 2012, Cattaneo, Matias D., Michael Jansson and Whitney K. Newey, Alternative Asymptotics and the Partially Linear Model with Many Regressors (CREATES RP 2012-2)

113 2012, Dziubinski, Matt P., Conditionally-Uniform Feasible Grid Search Algorithm (CREATES RP 2012-3)

114 2012, Rombouts, Jeroen V.K., Lars Stentoft and Francesco Violante, The Value of Multivariate Model Sophistication: An Application to pricing Dow Jones Industrial Average options (CREATES RP 2012-4)

115 2012, Kock, Anders Bredahl, On the Oracle Property of the Adaptive LASSO in Stationary and Nonstationary Autoregressions (CREATES RP 2012-5)

116 2012, Bach, Christian and Matt P. Dziubinski, Commodity derivatives pricing with inventory effects (CREATES RP 2012-6)

117 2012, Amado, Cristina and Timo Teräsvirta, Modelling Changes in the Unconditional Variance of Long Stock Return Series (CREATES RP 2012-7)

118 2012, Opschoor, Anne, Michel van der Wel, Dick van Dijk and Nick Taylor, On the Effects of Private Information on Volatility (CREATES RP 2012-8)

119 2012, Silvennoinen, Annastiina and Timo Teräsvirta, Modelling conditional correlations of asset returns: A smooth transition approach (CREATES RP 2012-9)

120 2012, Exterkate, Peter, Model Selection in Kernel Ridge Regression (CREATES RP 2012-10)

121 2012, Parametric Inference and Dynamic State Recovery from Option Panels by Torben G. Andersen, Nicola Fusari and Viktor Todorov (CREATES RP 2012-11)

122 2012, Podolskij, Mark and Katrin Wasmuth, Goodness-of-fit testing for fractional diffusions (CREATES RP 2012-12)

123 2012, Veraart, Almut E. D. and Luitgard A. M. Veraart, Modelling electricity day–ahead prices by multivariate Lévy (CREATES RP 2012-13)

124 2012, Haldrup, Niels, Robinson Kruse, Timo Teräsvirta and Rasmus T. Varneskov, Unit roots, nonlinearities and structural breaks (CREATES RP 2012-14)

125 2012, Dziubinski, Matt P. and Stefano Grassi, Heterogeneous Computing in Economics: A Simplified Approach (CREATES RP 2012-15)

126 2012, Kock, Anders Bredahl and Laurent A.F. Callot, Oracle Inequalities for High Dimensional Vector Autoregressions (CREATES RP 2012-16)

127 2012, Hillebrand, Eric, Huiyu Huang, Tae-Hwy Lee and Canlin Li, Using the Yield Curve in Forecasting Output Growth and Inflation (CREATES RP 2012-17)

128 2012, Hillebrand, Eric and Tae-Hwy Lee, Stein-Rule Estimation and Generalized Shrinkage Methods for Forecasting Using Many Predictors (CREATES RP 2012-18)

129 2012, Christensen, Bent Jesper, Morten Ørregaard Nielsen and Jie Zhu, The impact of financial crises on the risk-return tradeoff and the leverage effect (CREATES RP 2012-19)

130 2012, Kaufmann, Hendrik, Robinson Kruse and Philipp Sibbertsen, On tests for linearity against STAR models with deterministic trends (CREATES RP 2012-20)

131 2012, Launov, Andrey, Olaf Posch and Klaus Wälde, On the estimation of the volatility-growth link (CREATES RP 2012-21)

132 2012, Christensen, Peter O. and Zhenjiang Qin, Information and Heterogeneous Beliefs: Cost of Capital, Trading Volume, and Investor Welfare (CREATES RP 2012-22)

133 2012, Qin, Zhenjiang, Heterogeneous Beliefs, Public Information, and Option Markets (CREATES RP 2012-23)

134 2012, Qin, Zhenjiang, Continuous Trading Dynamically Effectively Complete Market with Heterogeneous Beliefs (CREATES RP 2012-24)

135 2012, Han, Heejoon and Dennis Kristensen, Asymptotic Theory for the QMLE in GARCH-X Models with Stationary and Non-Stationary Covariates (CREATES RP 2012-25)

136 2012, Pan, Lei, Olaf Posch and Michel van der Wel, Measuring Convergence using Dynamic Equilibrium Models: Evidence from Chinese Provinces (CREATES RP 2012-26)

137 2012, Bork, Lasse and Stig V. Møller, Housing price forecastability: A factor analysis (CREATES RP 2012-27)

138 2012, Kristensen, Johannes Tang, Factor-Based Forecasting in the Presence of Outliers: Are Factors Better Selected and Estimated by the Median than by The Mean? (CREATES RP 2012-28)

139 2012, Rahbek, Anders and Heino Bohn Nielsen, Unit Root Vector Autoregression with volatility Induced Stationarity (CREATES RP 2012-29)

140 2012, Hillebrand, Eric and Marcelo C. Medeiros, Nonlinearity, Breaks, and Long-Range Dependence in Time-Series Models (CREATES RP 2012-30)

141 2012, Hillebrand, Eric, Marcelo C. Medeiros and Junyue Xu, Asymptotic Theory for Regressions with Smoothly Changing Parameters (CREATES RP 2012-31)

142 2012, Posch, Olaf and Andreas Schrimpf, Risk of Rare Disasters, Euler Equation Errors and the Performance of the C-CAPM (CREATES RP 2012-32)

143 2012, Christiansen, Charlotte, Integration of European Bond Markets (CREATES RP 2012-33)

144 2012, Aslanidis, Nektarios and Charlotte Christiansen, Quantiles of the Realized Stock-Bond Correlation and Links to the Macroeconomy (CREATES RP 2012-34)

145 2012, Osterrieder, Daniela and Peter C. Schotman, The Volatility of Long-term Bond Returns: Persistent Interest Shocks and Time-varying Risk Premiums (CREATES RP 2012-35)

146 2012, Cavaliere, Giuseppe, Anders Rahbek and A.M.Robert Taylor, Bootstrap Determination of the Co-integration Rank in Heteroskedastic VAR Models (CREATES RP 2012-36)

147 2012, Medeiros, Marcelo C. and Eduardo F. Mendes, Estimating High-Dimensional Time Series Models (CREATES RP 2012-37)

148 2012, Kock, Anders Bredahl and Laurent A.F. Callot, Oracle Efficient Estimation and Forecasting with the Adaptive LASSO and the Adaptive Group LASSO in Vector Autoregressions (CREATES RP 2012-38)

149 2012, Boswijk, H. Peter, Michael Jansson and Morten Ørregaard Nielsen, Improved Likelihood Ratio Tests for Cointegration Rank in the VAR Model (CREATES RP 2012-39)

150 2012, Podolskij, Mark, Christian Schmidt and Johanna Fasciati Ziegel, Limit theorems for non-degenerate U-statistics of continuous semimartingales (CREATES RP 2012-40)

151 2012, Hillebrand, Eric, Tae-Hwy Lee and Marcelo C. Medeiros, Let's Do It Again: Bagging Equity Premium Predictors (CREATES RP 2012-41)

152 2012, Møller, Stig V. and Jesper Rangvid, End-of-the-year economic growth and time-varying expected returns (CREATES RP 2012-41)

153 2012, Hansen, Peter Reinhard and Allan Timmermann, Choice of Sample Split in Out-of-Sample Forecast Evaluation (CREATES RP 2012-43)

154 2012, Hansen, Peter Reinhard and Zhuo Huang, Exponential GARCH Modeling with Realized Measures of Volatility (CREATES RP 2012-44)

155 2012, Hansen, Peter Reinhard and Allan Timmermann, Equivalence Between Out-of-Sample Forecast Comparisons and Wald (CREATES RP 2012-45)

156 2012, Johansen, Søren, Marco Riani and Anthony C. Atkinson, The Selection of ARIMA Models with or without Regressors (CREATES RP 2012-46)

157 2012, Johansen, Søren and Morten Ørregaard Nielsen, The role of initial values in nonstationary fractional time series models (CREATES RP 2012-47)

158 2012, Christoffersen, Peter, Vihang Errunza, Kris Jacobs and Hugues Langlois, Is the Potential for International Diversification Disappearing? A Dynamic Copula Approach (CREATES RP 2012-48)

159 2012, Christoffersen, Peter, Christian Dorion, Kris Jacobs and Lotfi Karou, Nonlinear Kalman Filtering in Affine Term Structure Models (CREATES RP 2012-49)

160 2012, Christoffersen, Peter, Kris Jacobs and Chayawat Ornthanalai, GARCH Option Valuation: Theory and Evidence (CREATES RP 2012-50)

161 2012, Bollerslev, Tim, Lai Xu and Hao Zhou, Stock Return and Cash Flow Predictability: The Role of Volatility Risk (CREATES RP 2012-51)

162 2012, Corcuera, José Manuel, Emil Hedevang, Mikko S. Pakkanen and Mark Podolskij, Asymptotic theory for Brownian semi-stationary processes with application to turbulence (CREATES RP 2012-52)

163 2012, Pedersen, Rasmus Søndergaard and Anders Rahbek, Multivariate Variance Targeting in the BEKK-GARCH Model (CREATES RP 2012-53)

164 2012, Holt, Matthew T. and Timo Teräsvirta, Global Hemispheric Temperature Trends and Co–Shifting: A Shifting Mean Vector Autoregressive Analysis (CREATES RP 2012-54)

165 2012, Nordman, Daniel J., Helle Bunzel and Soumendra N. Lahiri, A Non-standard Empirical Likelihood for Time Series (CREATES RP 2012-55)

166 2012, Engle, Robert F., Martin Klint Hansen and Asger Lunde, And Now, The Rest of the News: Volatility and Firm Specific News Arrival (CREATES RP 2012-56)

167 2012, Jacod, Jean and Mark Podolskij, A test for the rank of the volatility process: the random perturbation approach (CREATES RP 2012-57)

168 2012, Engsted, Tom and Thomas Q. Pedersen, Predicting returns and rent growth in the housing market using the rent-to-price ratio: Evidence from the OECD countries (CREATES RP 2012-58)

169 2011, Amado, Cristina and Timo Teräsvirta, Modelling Volatility by Variance Decomposition (CREATES RP 2011-

170 2011, Teräsvirta, Timo, Nonlinear models for autoregressive conditional heteroskedasticity (CREATES RP 2011-

171 2011, Halbleib, Roxana and Valeri Voev, Forecasting Covariance Matrices: A Mixed Frequency Approach (CREATES RP 2011-3)

172 2011, Podolskij, Mark and Mathieu Rosenbaum, Testing the local volatility assumption: a statistical approach (CREATES RP 2011-4)

173 2011, Sørensen, Michael, Prediction-based estimating functions: review and new developments (CREATES RP 2011-5)

174 2011, Johansen, Søren, An extension of cointegration to fractional autoregressive processes (CREATES RP 2011-6)

175 2011, Engsted, Tom and Stig V. Møller, Cross-sectional consumption-based asset pricing: The importance of consumption timing and the inclusion of severe crises (CREATES RP 2011-7)

176 2011, Proietti, Tommaso and Stefano Grassi, Bayesian stochastic model specification search for seasonal and calendar effects (CREATES RP 2011-8)

177 2011, Dziubinski, Matt P., Option valuation with the simplified component GARCH model (CREATES RP 2011-9)

178 2011, Kroencke, Tim A., Felix Schindler and Andreas Schrimpf, International Diversification Benefits with Foreign Exchange Investment Styles (CREATES RP 2011-10)

179 2011, Rossi, Eduardo and Paolo Santucci de MagistrisEstimation of long memory in integrated variance (CREATES RP 2011-11)

180 2011, Cattaneo, Matias D., Richard K. Crump and Michael Jansson, Generalized Jackknife Estimators of Weighted Average Derivatives (CREATES RP 2011-12)

181 2011, Kristensen, Dennis, Nonparametric Detection and Estimation of Structural Change (CREATES RP 2011-13)

182 2011, Grassi, Stefano and Paolo Santucci de Magistris, When Long Memory Meets the Kalman Filter: A Comparative Study (CREATES RP 2011-14)

183 2011, Noriega, Antonio E. and Daniel Ventosa-Santaularia, A Simple Test for Spurious Regressions (CREATES RP 2011-15)

184 2011, Grassi, Stefano and Tommaso Proietti, Characterizing economic trends by Bayesian stochastic model specification search (CREATES RP 2011-16)

185 2011, Johansen, Søren and Theis Lange, Some econometric results for the Blanchard-Watson bubble model (CREATES RP 2011-17)

186 2011, Engsted, Tom and Thomas Q. Pedersen, Bias-correction in vector autoregressive models: A simulation study (CREATES RP 2011-18)

187 2011, Christensen, Kim, Roel Oomen and Mark Podolskij, Fact or friction: Jumps at ultra high frequency by (CREATES RP 2011-19)

188 2011, Christiansen, Charlotte, Predicting Severe Simultaneous Recessions Using Yield Spreads as Leading Indicators (CREATES RP 2011-20)

189 2011, Christensen, Bent Jesper, Olaf Posch and Michel van der Wel, Estimating Dynamic Equilibrium Models using Macro and Financial Data(CREATES RP 2011-21)

190 2011, Papapantoleon, Antonis, John Schoenmakers and David Skovmand, Efficient and accurate log-Lévi approximations to Lévi driven LIBOR models (CREATES RP 2011-22)

191 2011, Andersen, Torben G., Dobrislav Dobrev and Ernst Schaumburg, A Functional Filtering and Neighborhood Truncation Approach to Integrated Quarticity Estimation (CREATES RP 2011-23)

192 2011, Amado, Cristina and Timo Teräsvirta, Conditional Correlation Models of Autoregressive Conditional Heteroskedasticity with Nonstationary GARCH Equations (CREATES RP 2011-24)

193 2011, Ziliak, Stephen T., Field Experiments in Economics: Comment on an article by Levitt and List (CREATES RP 2011-25)

194 2011, Varneskov, Rasmus Tangsgaard and Pierre Perron Combining Long Memory and Level Shifts in Modeling and Forecasting of Persistent Time Series (CREATES RP 2011-26)

195 2011, Kock, Anders Bredahl and Timo Teräsvirta, Forecasting Macroeconomic Variables using Neural Network Models and Three Automated Model Selection Techniques (CREATES RP 2011-27)

196 2011, Kock, Anders Bredahl and Timo Teräsvirta, Forecasting performance of three automated modelling techniques during the economic crisis 2007-2009 (CREATES RP 2011-28)

197 2011, Li, Yushu, Wavelet Based Outlier Correction for Power Controlled Turning Point Detection in Surveillance Systems (CREATES RP 2011-29)

198 2011, Grassi, Stefano and Tommaso Proietti, Stochastic trends and seasonality in economic time series: new evidence from Bayesian stochastic model specification search (CREATES RP 2011-30)

199 2011, Varneskov, Rasmus Tangsgaard, Generalized Flat-Top Realized Kernel Estimation of Ex-Post Variation of Asset Prices Contaminated by Noise (CREATES RP 2011-31)

200 2011, Bach, Christian, Conservatism in Corporate Valuation (CREATES RP 2011-32)

201 2011, Pagan, Adrian and Don Harding, Econometric Analysis and Prediction of Recurrent Events (CREATES RP 2011-33)

202 2011, Stentoft, Lars, American Option Pricing with Discrete and Continuous Time Models: An Empirical Comparison (CREATES RP 2011-34)

203 2011, Varneskov, Rasmus Tangsgaard, Flat-Top Realized Kernel Estimation of Quadratic Covariation with Non-Synchronous and Noisy Asset Prices (CREATES RP 2011-35)

204 2011, Hendry, David F. and Søren Johansen, The Properties of Model Selection when Retaining Theory Variables (CREATES RP 2011-36)

205 2011, Andersen, Torben G., Tim Bollerslev, Peter F. Christoffersen and Francis X. Diebold, Financial Risk Measurement for Financial Risk Management (CREATES RP 2011-37)

206 2011, Kallestrup-Lamb, Malene, The Role of the Spouse in Early Retirement Decisions for Older Workers (CREATES RP 2011-38)

207 2011, Schmith, Torben, Søren Johansen and Peter Thejll, Statistical analysis of global surface air temperature and sea level using cointegration methods (CREATES RP 2011-39)

208 2011, Johansen, Søren and Bent Nielsen, Asymptotic theory for iterated one-step Huber-skip estimators (CREATES RP 2011-40)

209 2011, Bauwens, Luc, Arnaud Dufays and Jeroen V.K. Rombouts, Marginal Likelihood for Markov-switching and Change-point Garch Models (CREATES RP 2011-41)

210 2011, Lukas, Manuel, Utility-based Forecast Evaluation with Multiple Decision Rules and a New Maxmin Rule (CREATES RP 2011-42)

211 2011, Christoffersen, Peter, Ruslan Goyenko, Kris Jacobs, Mehdi Karoui, Illiquidity Premia in the Equity Options Market (CREATES RP 2011-43)

212 2011, Amaya, Diego, Peter Christoffersen, Kris Jacobs and Aurelio Vasquez, Do Realized Skewness and Kurtosis Predict the Cross-Section of Equity Returns? (CREATES RP 2011-44)

213 2011, Christoffersen, Peter and Hugues Langlois, The Joint Dynamics of Equity Market Factors (CREATES RP 2011-45)

214 2011, Christoffersen, Peter, Kris Jacobs and Bo Young Chang, Forecasting with Option Implied Information (CREATES RP 2011-46)

215 2011, Christensen, Kim and Mark Podolskij, Asymptotic theory of range-based multipower variation (CREATES RP 2011-47)

216 2011, Dahl, Christian M., Daniel le Maire and Jakob R. Munch, Wage Dispersion and Decentralization of Wage Bargaining (CREATES RP 2011-48)

217 2011, Andersen, Torben G., Oleg Bondarenko and Maria T. Gonzalez-Perez, Coherent Model-Free Implied Volatility: A Corridor Fix for High-Frequency VIX (CREATES RP 2011-49)

218 2011, Andersen, Torben G. and Oleg Bondarenko, VPIN and the Flash Crash (CREATES RP 2011-50)

219 2011, Bollerslev, Tim, Daniela Osterrieder, Natalia Sizova and George Tauchen, Risk and Return: Long-Run Relationships, Fractional Cointegration, and Return Predictability (CREATES RP 2011-51)

220 2011, Stentoft, Lars, What we can learn from pricing 139,879 Individual Stock Options (CREATES RP 2011-52)

221 2011, Christensen, Kim, Mark Podolskij and Mathias Vetter, On covariation estimation for multivariate continuous Itô semimartingales with noise in non-synchronous observation schemes (CREATES RP 2011-53)

222 2010, Kock, Anders Bredahl and Timo Teräsvirta, Forecasting with nonlinear time series models (CREATES RP 2010-1)

223 2010, Bårdsen, Gunnar, Stan Hurn and Zoë McHugh, Asymmetric unemployment rate dynamics in Australia (CREATES RP 2010-2)

224 2010, Rangvid, Jesper, Maik Schmeling and Andreas Schrimpf, Cash Flow-Predictability: Still Going Strong (CREATES RP 2010-3)

225 2010, Bunzel, Helle and Walter Enders, The Taylor Rule and "Opportunistic" Monetary Policy (CREATES RP 2010-4)

226 2010, Andreasen, Martin M., Non-linear DSGE Models and The Optimized Particle Filter (CREATES RP 2010-5)

227 2010, Johansen, Søren 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)

228 2010, Cavaliere, Giuseppe, Anders Rahbek and A.M.Robert Taylor, Bootstrap Sequential Determination of the Co-integration Rank in VAR Models (CREATES RP 2010-7)

229 2010, Hansen, Peter R. and Asger Lunde, Estimating the Persistence and the Autocorrelation Function of a Time Series that is Measured with Error (CREATES RP 2010-8)

230 2010, Engsted, Tom, Thomas Q. Pedersen and Carsten Tanggaard, Pitfalls in VAR based return decompositions: A clarification (CREATES RP 2010-9)

231 2010, Andersen, Torben G. and Luca Benzoni, Stochastic Volatility (CREATES RP 2010-10)

232 2010, Rasmussen, Torben B., Affine Bond Pricing with a Mixture Distribution for Interest Rate Time-Series Dynamics (CREATES RP 2010-11)

233 2010, Andreasen, Martin M. 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)

234 2010, Hansen, Peter Reinhard, Zhuo (Albert) Huang and Howard Howan Shek, Realized GARCH: A Complete Model of Returns and Realized Measures of Volatility (CREATES RP 2010-13)

235 2010, Christensen, Bent Jesper 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)

236 2010, Aslanidis, Nektarios and Charlotte Christiansen, Smooth Transition Patterns in the Realized Stock Bond Correlation (CREATES RP 2010-15)

237 2010, Bollerslev, Tim, and Viktor Todorov, Estimation of Jump Tails (CREATES RP 2010-16)

238 2010, Barndorff–Nielsen, Ole E., Fred Espen Benth and Almut E. D. Veraart, Ambit processes and stochastic partial differential equations (CREATES RP 2010-17)

239 2010, Barndorff–Nielsen, Ole E., Fred Espen Benth and Almut E. D. Veraart, Modelling energy spot prices by Lévy semistationary processes (CREATES RP 2010-18)

240 2010, Rombouts, Jeroen V.K. and Lars Stentoft, Multivariate Option Pricing with Time Varying Volatility and Correlations (CREATES RP 2010-19)

241 2010, Christiansen, Charlotte, Intertemporal Risk-Return Trade-off in Foreign Exchange Rates (CREATES RP 2010-20)

242 2010, Aiolfi, Marco, Carlos Capistrán and Allan Timmermann, Forecast Combinations (CREATES RP 2010-21)

243 2010, Nourdin, Ivan, Giovanni Peccati and Mark Podolskij, Quantitative Breuer-Major Theorems (CREATES RP 2010-22)

244 2010, Cattaneo, Matias D., Richard K. Crump and Michael Jansson, Bootstrapping Density-Weighted Average Derivatives (CREATES RP 2010-23)

245 2010, Johansen, Søren and Morten Ørregaard Nielsen, Likelihood inference for a fractionally cointegrated vector autoregressive model (CREATES RP 2010-24)

246 2010, Engsted, Tom and Bent Nielsen, Testing for rational bubbles in a co-explosive vector autoregression (CREATES RP 2010-25)

247 2010, Kruse, Robinson, On European monetary integration and the persistence of real effective exchange rates (CREATES RP 2010-26)

248 2010, Hiller, Sanne and Robinson Kruse, Milestones of European Integration: Which matters most for Export Openness? (CREATES RP 2010-27)

249 2010, Kruse, Robinson, Forecasting autoregressive time series under changing persistence (CREATES RP 2010-

250 2010, Hautsch, Nikolaus 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)

251 2010, Andreasen, Martin M., Non-linear DSGE Models and The Central Difference Kalman Filter (CREATES RP 2010-30)

252 2010, Nielsen, Morten Ørregaard and Per Frederiksen, Fully Modified Narrow-Band Least Squares Estimation of Weak Fractional Cointegration (CREATES RP 2010-31)

253 2010, Bladt, Mogens and Michael Sørensen, Simple simulation of diffusion bridges with application to likelihood inference for diffusions Cointegration (CREATES RP 2010-32)

254 2010, Baltazar-Larios, Fernando and Michael Sørensen, Maximum likelihood estimation for integrated diffusion processes (CREATES RP 2010-33)

255 2010, Tsiaras, Leonidas, The Forecast Performance of Competing Implied (CREATES RP 2010-34)

256 2010, Tsiaras, Leonidas, Dynamic Models of Exchange Rate Dependence Using Option Prices and Historical Returns (CREATES RP 2010-35)

257 2010, Kruse, Robinson and Rickard Sandberg, Linearity Testing in Time-Varying Smooth Transition Autoregressive Models under Unknown Degree of Persistency (CREATES RP 2010-36)

258 2010, Engsted, Tom, Thomas Q. Pedersen and Carsten Tanggaard, The log-linear return approximation, bubbles, and predictability (CREATES RP 2010-37)

259 2010, Pedersen, Thomas Q., Predictable return distributions (CREATES RP 2010-38)

260 2010, Varneskov, Rasmus Tangsgaard, The Role of Dynamic Specification in Forecasting Volatility in the Presence of Jumps and Noisy High-Frequency Data (CREATES RP 2010-39)

261 2010, Papapantoleon, Antonis and David Skovmand, Picard Approximation of Stochastic Differential Equations and Application to Libor Models (CREATES RP 2010-40)

262 2010, Barndorff–Nielsen, Ole E., Fred Espen Benth and Almut E. D. Veraart, Modelling electricity forward markets by ambit fields (CREATES RP 2010-41)

263 2010, Kruse, Robinson and Philipp Sibbertsen, Long memory and changing persistence (CREATES RP 2010-42)

264 2010, Kristensen, Dennis, Semi-Nonparametric Estimation and Misspecification Testing of Diffusion Models (CREATES RP 2010-43)

265 2010, Rombouts, Jeroen V.K. and Lars Stentoft, Option Pricing with Asymmetric Heteroskedastic Normal Mixture Models (CREATES RP 2010-44)

266 2010, Varneskov, Rasmus Tangsgaard 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)

267 2010, Bach, Christian and Stig Vinther Møller, Habit-based Asset Pricing with Limited Participation Consumption (CREATES RP 2010-46)

268 2010, Dahl, Christian M., Hans Christian Kongsted and Anders Sørensen, ICT and Productivity Growth in the 1990s: Panel Data Evidence on Europe (CREATES RP 2010-47)

269 2010, Dahl, Christian M. and Emma M. Iglesias, Asymptotic normality of the QMLE in the level-effect ARCH model (CREATES RP 2010-48)

270 2010, Dick, Christian D., Maik Schmeling and Andreas Schrimpf, Macro Expectations, Aggregate Uncertainty, and Expected Term Premia (CREATES RP 2010-49)

271 2010, Christensen, Bent Jesper and Petra Posedel, The Risk-Return Tradeoff and Leverage Effect in a Stochastic Volatility-in-Mean Model (CREATES RP 2010-50)

272 2010, Ntantamis, Christos, A Duration Hidden Markov Model for the Identification of Regimes in Stock Market Returns (CREATES RP 2010-51)

273 2010, Ntantamis, Christos, Detecting Structural Breaks using Hidden Markov Models (CREATES RP 2010-52)

274 2010, Ntantamis, Christos, Detecting Housing Submarkets using Unsupervised Learning of Finite Mixture Models (CREATES RP 2010-53)

275 2010, Bache, Stefan Holst, Minimax Regression Quantiles (CREATES RP 2010-54)

276 2010, Aslanidis, Nektarios and Charlotte Christiansen, Sign and Quantiles of the Realized Stock-Bond Correlation (CREATES RP 2010-55)

277 2010, Kock, Anders Bredahl, Oracle Efficient Variable Selection in Random and Fixed Effects Panel Data Models (CREATES RP 2010-56)

278 2010, Christiansen, Charlotte, 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)

279 2010, Christiansen, Charlotte, Maik Schmeling and Andreas Schrimpf, A Comprehensive Look at Financial Volatility Prediction by Economic Variables (CREATES RP 2010-58)

280 2010, MacKinnon, James G. and Morten Ørregaard Nielsen, Numerical distribution functions of fractional unit root and cointegration tests (CREATES RP 2010-59)

281 2010, Christensen, Bent Jesper og Paolo Santucci de Magistris, Level Shifts in Volatility and the Implied-Realized Volatility Relation (CREATES RP 2010-60)

282 2010, Bach, Christian og Bent Jesper Christensen, Latent Integrated Stochastic Volatility, Realized Volatility, and Implied Volatility: A State Space Approach (CREATES RP 2010-61)

283 2010, Christensen, Bent Jesper 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)

284 2010, Andreasen, Martin M. How Non-Gaussian Shocks Affect Risk Premia in Non-Linear DSGE Models (CREATES RP 2010-63)

285 2010, Bollerslev, Tim, and Viktor Todorov, Jump Tails, Extreme Dependencies, and the Distribution of Stock Returns (CREATES RP 2010-64)

286 2010, Veraart, Almut E. D., How precise is the finite sample approximation of the asymptotic distribution of realised variation measures in the presence of jumps? (CREATES RP 2010-65)

287 2010, Barndorff-Nielsen, Ole E., David G. Pollard and Neil Shephard, Integer-valued Lévy processes and low latency financial econometrics (CREATES RP 2010-66)

288 2010, Kanaya, Shin and Dennis Kristensen, Estimation of Stochastic Volatility Models by Nonparametric Filtering (CREATES RP 2010-67)

289 2010, Kristensen, Dennis, and Anders Rahbek, Testing and Inference in Nonlinear Cointegrating Vector Error Correction Models (CREATES RP 2010-68)

290 2010, Johansen, Søren, The analysis of nonstationary time series using regression, correlation and cointegration with an application to annual mean temperature and sea level (CREATES RP 2010-69)

291 2010, Johansen, Søren and Morten Ørregaard Nielsen, A necessary moment condition for the fractional functional central limit theorem (CREATES RP 2010-70)

292 2010, Aslanidis, Nektarios and Isabel Casas, Modelling asset correlations during the recent financial crisis: A semiparametric approach (CREATES RP 2010-71)

293 2010, Johansen, Søren and Katarina Juselius, An invariance property of the common trends under linear transformations of the data (CREATES RP 2010-72)

294 2010, Jensen, Peter Sandholt and Allan H. Würtz, Estimating the effect of a variable in a high-dimensional regression model (CREATES RP 2010-73)

295 2010, Hansen, Peter R., Asger Lunde and Valeri Voev, Realized Beta GARCH: A Multivariate GARCH Model with Realized Measures of Volatility and CoVolatility (CREATES RP 2010-74)

296 2010, Callot, Laurent A.F., A Bootstrap Cointegration Rank Test for Panels of VAR Models (CREATES RP 2010-75)

297 2010, Hansen, Peter R., Asger Lunde and James M. Nason, The Model Confidence Set (CREATES RP 2010-76)

298 2009, Frydman, Roman, 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)

299 2009, Nielsen, Morten Ørregaard, Nonparametric Cointegration Analysis of Fractional Systems With Unknown Integration Orders (CREATES RP 2009-2)

300 2009, González, Andrés, Kirstin Hubrich and Timo Teräsvirta, Forecasting inflation with gradual regime shifts and exogenous information (CREATES RP 2009-3)

301 2009, Lange, Theis, First and second order non-linear cointegration models (CREATES RP 2009-4)

302 2009, Bollerslev, Tim, Natalia Sizova and George Tauchen, Volatility in Equilibrium: Asymmetries and Dynamic Dependencies (CREATES RP 2009-5)

303 2009, Tolver Jensen, Anders and Theis Lange, On IGARCH and convergence of the QMLE for misspecified GARCH models (CREATES RP 2009-6)

304 2009, Rombouts, Jeroen V.K. and Lars Stentoft, Bayesian Option Pricing Using Mixed Normal Heteroskedasticity Models (CREATES RP 2009-7)

305 2009, Rasmussen, Torben B., Jump Testing and the Speed of Market Adjustment (CREATES RP 2009-8)

306 2009, Kristensen, Dennis, and Andrew Ang, Testing Conditional Factor Models (CREATES RP 2009-9)

307 2009, Fajardo, José and Ernesto Mordecki, Skewness Premium with Lévy Processes (CREATES RP 2009-10)

308 2009, Bork, Lasse Estimating US Monetary Policy Shocks Using a Factor-Augmented Vector Autoregression: An EM Algorithm Approach (CREATES RP 2009-11)

309 2009, Fokianos, Konstantinos, Anders Rahbek and Dag Tjøstheim, Poisson Autoregression (CREATES RP 2009-12)

310 2009, Hansen, Peter Reinhard and Guillaume Horel, Quadratic Variation by Markov Chains (CREATES RP 2009-13)

311 2009, Kristensen, Dennis, and Antonio Mele, Adding and Subtracting Black-Scholes: A New Approach to Approximating Derivative Prices in Continuous Time Models (CREATES RP 2009-14)

312 2009, Christiansen, Charlotte, Angelo Ranaldo and Paul Söderllind, The Time-Varying Systematic Risk of Carry

313 2009, Nolte, Ingmar and Valeri Voev, Least Squares Inference on Integrated Volatility and the Relationship between Efficient Prices and Noise (CREATES RP 2009-16)

314 2009, Engsted, Tom, Statistical vs. Economic Significance in Economics and Econometrics: Further comments on McCloskey & Ziliak (CREATES RP 2009-17)

315 2009, Kock, Anders Bredahl, Forecasting with Universal Approximators and a Learning Algorithm (CREATES RP 2009-18)

316 2009, Johansen, Søren and Anders Rygh Swensen, On a numerical and graphical technique for evaluating some models involving rational expectations (CREATES RP 2009-19)

317 2009, Veraart, Almut E. D. and Luitgard A. M. Veraart, Stochastic volatility and stochastic leverage (CREATES RP 2009-20)

318 2009, Barndorff-Nielsen, Ole E., José Manuel Corcuera and Mark Podolskij, Multipower Variation for Brownian Semistationary Processes (CREATES RP 2009-21)

319 2009, Cavaliere, Giuseppe, Anders Rahbek and A.M.Robert Taylor, Co-integration Rank Testing under Conditional Heteroskedasticity by (CREATES RP 2009-22)

320 2009, Frömmel, Michael and Robinson Kruse, Interest rate convergence in the EMS prior to European Monetary Union (CREATES RP 2009-23)

321 2009, Guégan, Dominique, A Meta-Distribution for Non-Stationary Samples (CREATES RP 2009-24)

322 2009, Barndorff-Nielsen, Ole E. and Almut E. D. Veraart, Stochastic volatility of volatility in continuous time (CREATES RP 2009-25)

323 2009, Bollerslev, Tim and Viktor Todorov, Tails, Fears and Risk Premia (CREATES RP 2009-26)

324 2009, Christensen, Kim, Roel Oomen and Mark Podolskij, Realised Quantile-Based Estimation of the Integrated Variance (CREATES RP 2009-27)

325 2009, Kurita, Takamitsu, Heino Bohn Nielsen and Anders Rahbek, An I(2) Cointegration Model with Piecewise Linear Trends: Likelihood Analysis and Application (CREATES RP 2009-28)

326 2009, Andreasen, Martin M., Stochastic Volatility and DSGE Models (CREATES RP 2009-29)

327 2009, Rossi, Eduardo and Paolo Santucci de Magistris, Long Memory and Tail dependence in Trading Volume and Volatility (CREATES RP 2009-30)

328 2009, Rossi, Eduardo and Paolo Santucci de Magistris, A No Arbitrage Fractional Cointegration Analysis Of The Range Based Volatility (CREATES RP 2009-31)

329 2009, Palandri, Alessandro, The Effects of Interest Rate Movements on Assets' Conditional Second Moments (CREATES RP 2009-32)

330 2009, Christoffersen, Peter, Redouane Elkamhi, Bruno Feunou and Kris Jacobs, Option Valuation with Conditional Heteroskedasticity and Non-Normality (CREATES RP 2009-33)

331 2009, Christoffersen, Peter, 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)

332 2009, Christoffersen, Peter, Jeremy Berkowitz and Denis Pelletier, Evaluating Value-at-Risk Models with Desk-Level Data (CREATES RP 2009-35)

333 2009, Engsted, Tom and Thomas Q. Pedersen, The dividend-price ratio does predict dividend growth: International evidence (CREATES RP 2009-36)

334 2009, Jansson, Michael and Morten Ørregaard Nielsen, Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis (CREATES RP 2009-37)

335 2009, Nielsen, Frank S., Local Whittle estimation of multivariate fractionally integrated processes (CREATES RP 2009-38)

336 2009, Jungbacker, Borus, 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)

337 2009, Haldrup, Niels, Antonio Montañés and Andreu Sansó, Detection of additive outliers in seasonal time series (CREATES RP 2009-40)

338 2009, Kristensen, Dennis, Pseudo-Maximum Likelihood Estimation in Two Classes of Semiparametric Diffusion Models (CREATES RP 2009-41)

339 2009, Barndorff-Nielsen, Ole E. and Robert Stelzer, The multivariate supOU stochastic volatility model (CREATES RP 2009-42)

340 2009, Bork, Lasse, Hans Dewachter and Romain Houssa, Identification of Macroeconomic Factors in Large Panels (CREATES RP 2009-43)

341 2009, Kristensen, Dennis, Semiparametric Modelling and Estimation: A Selective Overview (CREATES RP 2009-

342 2009, Christensen, Kim, Silja Kinnebrock and Mark Podolskij, Pre-averaging estimators of the ex-post covariance matrix (CREATES RP 2009-45)

343 2009, Cattaneo, Matias D., Richard K. Crump and Michael Jansson, Robust Data-Driven Inference for Density-Weighted Average Derivatives (CREATES RP 2009-46)

344 2009, Podolskij, Mark and Mathias Vetter, Understanding limit theorems for semimartingales: a short survey (CREATES RP 2009-47)

345 2009, Casas, Isabel and Irene Gijbels, Unstable volatility functions: the break preserving local linear estimator (CREATES RP 2009-48)

346 2009, Andersen, Torben G. and Viktor Todorov, Realized Volatility and Multipower Variation (CREATES RP 2009-49)

347 2009, Kruse, Robinson, Michael Frömmel, Lukas Menkhoff and Philipp Sibbertsen, What do we know about real exchange rate non-linearities? (CREATES RP 2009-50)

348 2009, Gørgens, Tue, 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)

349 2009, Andersen, Torben G., Dobrislav Dobrev and Ernst Schaumburg, Jump-Robust Volatility Estimation using Nearest Neighbor Truncation (CREATES RP 2009-52)

350 2009, Heinen, Florian, Philipp Sibbertsen and Robinson Kruse, Forecasting long memory time series under a break in persistence (CREATES RP 2009-53)

351 2009, Gørgens, Tue and Allan Würtz, Testing a parametric function against a nonparametric alternative in IV and GMM settings (CREATES RP 2009-54)

352 2009, Jansson, Michael and Morten Ørregaard Nielsen, Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots (CREATES RP 2009-55)

353 2009, Voev, Valeri, On the Economic Evaluation of Volatility Forecasts (CREATES RP 2009-56)

354 2009, Rangvid, Jesper, Maik Schmeling and Andreas Schrimpf, Global Asset Pricing: Is There a Role for Long-run Consumption Risk? (CREATES RP 2009-57)

355 2009, Posch, Olaf, Risk premia in general equilibrium (CREATES RP 2009-58)

356 2009, Dahl, Christian M. and Emma M. Iglesias, Modelling the Volatility-Return Trade-off when Volatility may be Nonstationary (CREATES RP 2009-59)

357 2009, Barndorff-Nielsen, Ole E., José Manuel Corcuera and Mark Podolskij, Limit theorems for functionals of higher order differences of Brownian semi-stationary processes (CREATES RP 2009-60)

358 2008, Carlson, John A., Christian M. Dahl and Carol L. Osler, Short-run Exchange-Rate Dynamics: Theory and Evidence (CREATES RP 2008-1)

359 2008, Hansen, Peter Reinhard, Reduced-Rank Regression: A Useful Determinant Identity (CREATES RP 2008-2)

360 2008, Johansen, Søren, Katarina Juselius, Roman Frydman and Michael Goldberg Testing hypotheses in an I(2) model with applications to the persistent long swings in the Dmk/$ rate (CREATES RP 2008-3)

361 2008, Posch, Olaf, Explaining output volatility: The case of taxation (CREATES RP 2008-4)

362 2008, Silvennoinen, Annastiina and Timo Teräsvirta, Modelling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model (CREATES RP 2008-5)

363 2008, Silvennoinen, Annastiina and Timo Teräsvirta, Multivariate GARCH models. (CREATES RP 2008-6)

364 2008, He, Changli, Annastiina Silvennoinen and Timo Teräsvirta, Parameterizing unconditional skewness in models for financial time series (CREATES RP 2008-7)

365 2008, Amado, Cristina and Timo Teräsvirta, Modelling Conditional and Unconditional Heteroskedasticity with Smoothly Time-Varying Structure (CREATES RP 2008-8)

366 2008, Johansen, Søren and Bent Nielsen, An analysis of the indicator saturation estimator as a robust regression estimator (CREATES RP 2008-9)

367 2008, Christoffersen, Peter, Kris Jacobs, Christian Dorion and Yintian Wang, Volatility Components, Affine Restrictions and Non-Normal Innovations (CREATES RP 2008-10)

368 2008, Christoffersen, Peter, Kris Jacobs, Chayawat Ornthanalai and Yintian Wang, Option Valuation with Long-run and Short-run Volatility Components (CREATES RP 2008-11)

369 2008, Engsted, Tom 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)

370 2008, Stentoft, Lars, Option Pricing using Realized Volatility (CREATES RP 2008-13)

371 2008, Zhu, Jie, Pricing Volatility of Stock Returns with Volatile and Persistent Components (CREATES RP 2008-14)

372 2008, Zhu, Jie, Testing for Expected Return and Market Price of Risk in Chinese A-B Share Market: A Geometric Brownian Motion and Multivariate GARCH Model Approach (CREATES RP 2008-15)

373 2008, Zhu, Jie, FIEGARCH-M and and International Crises: A Cross-Country Analysis (CREATES RP 2008-16)

374 2008, Veraart, Almut E. D., Inference for the jump part of quadratic variation of Itô semimartingales (CREATES RP 2008-17)

375 2008, Sørensen, Michael, Parametric inference for discretely sampled stochastic differential equations (CREATES RP 2008-18)

376 2008, Péguin-Feissolle, Anne, Birgit Strikholm and Timo Teräsvirta, Testing the Granger noncausality hypothesis in stationary nonlinear models of unknown functional form (CREATES RP 2008-19)

377 2008, Bache, Stefan Holst, Christian M. Dahl and Johannes Tang Kristensen, Determinants of Birthweight Outcomes: Quantile Regressions Based on Panel Data (CREATES RP 2008-20)

378 2008, Barndorff-Nielsen, Ole E., José Manuel Corcuera, Mark Podolskij and Jeannette H.C. Woerner, Bipower variation for Gaussian processes with stationary increments (CREATES RP 2008-21)

379 2008, Podolskij, Mark and Daniel Ziggel, A Range-Based Test for the Parametric Form of the Volatility in Diffusion Models (CREATES RP 2008-22)

380 2008, Kinnebrock, Silja and Mark Podolskilj, An Econometric Analysis of Modulated Realised Covariance, Regression and Correlation in Noisy Diffusion Models (CREATES RP 2008-23)

381 2008, Cattaneo, Matias D., Richard K. Crump and Michael Jansson, Small Bandwidth Asymptotics for Density-Weighted Average Derivatives (CREATES RP 2008-24)

382 2008, Podolskij, Mark and Mathias Vetter, Bipower-type estimation in a noisy diffusion setting (CREATES RP 2008-25)

383 2008, Møller Andreasen, Martin, Ensuring the Validity of the Micro Foundation in DSGE Models (CREATES RP 2008-26)

384 2008, Engsted, Tom and Thomas Q. Pedersen, Return predictability and intertemporal asset allocation: Evidence from a bias-adjusted VAR model (CREATES RP 2008-27)

385 2008, Nielsen, Frank S., Local polynomial Whittle estimation covering non-stationary fractional processes (CREATES RP 2008-28)

386 2008, Frederiksen, Per, Frank S. Nielsen and Morten Ørregaard Nielsen, Local polynomial Whittle estimation of perturbed fractional processes (CREATES RP 2008-29)

387 2008, Meitz, Mika and Pentti Saikkonen, Parameter estimation in nonlinear AR-GARCH models (CREATES RP 2008-30)

388 2008, Nolte, Ingmar and Valeri Voev, Estimating High-Frequency Based (Co-) Variances: A Unified Approach (CREATES RP 2008-31)

389 2008, Møller Andreasen, Martin, How to Maximize the Likelihood Function for a DSGE Model by (CREATES RP 2008-32)

390 2008, Møller Andreasen, Martin, Non-linear DSGE Models, The Central Difference Kalman Filter, and The Mean Shifted Particle Filter (CREATES RP 2008-33)

391 2008, Podolskij, Mark and Daniel Ziggel, New tests for jumps: a threshold-based approach (CREATES RP 2008-34)

392 2008, Frederiksen, Per and Morten Ørregaard Nielsen, Bias-reduced estimation of long memory stochastic volatility (CREATES RP 2008-35)

393 2008, Nielsen, Morten Ørregaard, A Powerful Test of the Autoregressive Unit Root Hypothesis Based on a Tuning Parameter Free Statistic (CREATES RP 2008-36)

394 2008, Kristensen, Dennis, Uniform Convergence Rates of Kernel Estimators with Heterogenous, Dependent Data (CREATES RP 2008-37)

395 2008, Dahl, Christian M. and Emma M. Iglesias, The limiting properties of the QMLE in a general class of asymmetric volatility models (CREATES RP 2008-38)

396 2008, Chiriac, Roxana and Valeri Voev, Modelling and Forecasting Multivariate Realized Volatility (CREATES RP 2008-39)

397 2008, Møller, Stig Vinther, Consumption growth and time-varying expected stock returns (CREATES RP 2008-40)

398 2008, Stentoft, Lars, American Option Pricing using GARCH models and the Normal Inverse Gaussian distribution (CREATES RP 2008-41)

399 2008, Barndorff-Nielsen, Ole E., Silja Kinnebrock and Neil Shephard, Measuring downside risk — realised semivariance (CREATES RP 2008-42)

400 2008, Møller Andreasen, Martin, Explaining Macroeconomic and Term Structure Dynamics Jointly in a Non-linear DSGE Model (CREATES RP 2008-43)

401 2008, Dahl, Christian M., Henrik Hansen and John Smidt, The cyclical component factor model (CREATES RP 2008-44)

402 2008, Dahl, Christian M. and Yu Qin, The limiting behavior of the estimated parameters in a misspecified random field regression model (CREATES RP 2008-45)

403 2008, Christensen, Bent Jesper, Christian M. Dahl and Emma M. Iglesias, Semiparametric Inference in a GARCH-in-Mean Model (CREATES RP 2008-46)

404 2008, Christiansen, Charlotte, Mean Reversion in US and International Short Rates (CREATES RP 2008-47)

405 2008, Bollerslev, Tim, George Tauchen and Hao Zhou, Expected Stock Returns and Variance Risk Premia (CREATES RP 2008-48)

406 2008, Bollerslev, Tim, Glossary to ARCH (GARCH) (CREATES RP 2008-49)

407 2008, Cavaliere, Giuseppe, Anders Rahbek and A.M. Robert Taylor, Testing for Co-integration in Vector Autoregressions with Non-Stationary Volatility (CREATES RP 2008-50)

408 2008, Christensen, Bent Jesper and Michael Sørensen, Optimal inference in dynamic models with conditional moment restrictions (CREATES RP 2008-51)

409 2008, Lasak, Katarzyna, Likelihood based testing for no fractional cointegration (CREATES RP 2008-52)

410 2008, Lasak, Katarzyna, Maximum likelihood estimation of fractionally cointegrated systems (CREATES RP 2008-53)

411 2008, Patton, Andrew J. and Allan Timmermann, The Resolution of Macroeconomic Uncertainty: Evidence from Survey Forecast (CREATES RP 2008-54)

412 2008, Capistrán, Carlos and Allan Timmermann, Forecast Combination With Entry and Exit of Experts (CREATES RP 2008-55)

413 2008, Capistrán, Carlos and Allan Timmermann, Disagreement and Biases in Inflation Expectations (CREATES RP 2008-56)

414 2008, Veraart, Almut E. D., Impact of time–inhomogeneous jumps and leverage type effects on returns and realised variances (CREATES RP 2008-57)

415 2008, Kristensen, Dennis, and Yongseok Shin, Estimation of Dynamic Models with Nonparametric Simulated Maximum Likelihood (CREATES RP 2008-58)

416 2008, Frederiksen, Per and Frank S. Nielsen, Testing for long memory in potentially nonstationary perturbed fractional processes (CREATES RP 2008-59)

417 2008, Pedersen, Thomas Q., Intertemporal Asset Allocation with Habit Formation in Preferences: An Approximate Analytical Solution (CREATES RP 2008-60)

418 2008, Jacod, Jean, Mark Podolskij and Mathias Vetter, Limit theorems for moving averages of discretized processes plus noise (CREATES RP 2008-61)

419 2008, Cavaliere, Giuseppe, 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)

420 2008, Barndorff-Nielsen, Ole E., 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)

421 2007, Kristensen, Dennis, Nonparametric Estimation and Misspecification Testing of Diffusion Models (CREATES RP 2007-1)

422 2007, Kristensen, Dennis, Nonparametric Filtering of the Realised Spot Volatility: A Kernel-based Approach (CREATES RP 2007-2)

423 2007, Christensen, Bent Jesper and Morten Ø. Nielsen, The effect of long memory in volatility on stock market fluctuations (CREATES RP 2007-3)

424 2007, Anand, Amber, Carsten Tanggaard and Daniel G. Weaver, Paying for Market Quality (CO) (CREATES RP 2007-4)

425 2007, Christiansen, Charlotte, Level-ARCH Short Rate Models with Regime Switching: Bivariate Modeling of US and European Short Rates (CREATES RP 2007-5)

426 2007, Christiansen, Charlotte, Decomposing European Bond and Equity Volatility (CREATES RP 2007-6)

427 2007, Møller, Stig V., Habit Persistence: Explaining Cross Sectional Variation in Returns and Time-Varying Expected Returns (CREATES RP 2007-7)

428 2007, Christiansen, Charlotte, Juanna S. Schröter and Jesper Rangvid, Are Economists More Likely to Hold Stocks? (CREATES RP 2007-8)

429 2007, Busch, Thomas, 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)

430 2007, Christensen, Bent Jesper, 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)

431 2007, Cattaneo, Mathias C., Richard K. Crump and Michael Jansson, Optimal Inference for Instrumental Variable Regression with non-Gaussian Errors (CO) (CREATES RP 2007-11)

432 2007, Jansson, Michael, Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis (CREATES RP 2007-12)

433 2007, Nielsen, Jens Perch, Carsten Tanggaard and M.C. Jones, Local Linear Density Estimation for Filtered Survivial Data with Bias Correction (CO) (CREATES RP 2007-13)

434 2007, Andersen, Torben G., 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)

435 2007, Todorov, Viktor and Tim Bollerslev, Jumps and Beats: A New Framework for Disentangling and Estimating Systematic Risks (CO) (CREATES RP 2007-15)

436 2007, Bollerslev, Tim, 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)

437 2007, Bollerslev, Tim and Hao Zhou, Expected Stock Returns and Variance Risk Premia (CO) (CREATES RP 2007-17)

438 2007, Andersen, Torben G., 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)

439 2007, Bollerslev, Tim, Tzuo Hann Law and George Tauchen, Risks, Jumps, and Diversification (CREATES RP 2007-19)

440 2007, Andersen, Torben G., 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)

441 2007, Andersen, Torben G., 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)

442 2007, Bollerslev, Tim, 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)

443 2007, Posch, Olaf, Structural Estimation of Jump-Diffusion Processes in Macroeconomics (CREATES RP 2007-23)

444 2007, Andersen, Torben G. and Oleg Bondarenko, Construction and Interpretation of Model-Free Implied Volatility (CO) (CREATES RP 2007-24)

445 2007, Andersen, Torben G. 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)

446 2007, Podolskij, Mark and Daniel Ziggel, A Range-Based Test for the Parametric Form of the Volatility in Diffusion Models (CO) (CREATES RP 2007-26)

447 2007, Podolskij, Mark and Mathias Vetter, Estimation of Volatility Functionals in the Simultaneous Presence of Microstructure Noise and Jump (CO) (CREATES RP 2007-27)

448 2007, Forman, Julie Lyng and Michael Sørensen, The Pearson Diffusions: A Class of Statistically Tractable Diffusion Processes (CO) (CREATES RP 2007-28)

449 2007, Haldrup, Niels, 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)

450 2007, Christensen, Bent Jesper, Thomas Elgaard Jensen and Rune Mølgaard, Market Power in Power Markets: Evidence from Forward Prices Electricity (CO) (CREATES RP 2007-30)

451 2007, Engsted, Tom, Stuart Hyde and Stig Vinter Møller, Habit Formation, Surplus Consumption and Return Predictability: International Evidence (CO) (CREATES RP 2007-31)

452 2007, Johansen, Søren, Some identification problems in the cointegrated vector autoregressive model (CREATES RP 2007-32)

453 2007, Johansen, Søren and Morten Ø. Nielsen Likelihood inference for a nonstationary fractional autoregressive model (CREATES RP 2007-33)

454 2007, Christiansen, Charlotte and Angelo Ranaldo, Extreme Coexceedances in New EU Member States' Stock Markets (CREATES RP 2007-34)

455 2007, Johansen, Søren, Correlation, Regression, and Cointegration of Nonstationary Economic Time Series (CREATES RP 2007-35)

456 2007, Hendry, David F., Søren Johansen and Carlos Santos, Selecting a Regression Saturated by Indicators (CO) (CREATES RP 2007-36)

457 2007, Christoffersen, Peter, Kris Jacobs and Karim Mimouni, Models for S&P 500 Dynamics: Evidence from Realized Volatility, Daily Returns, and Option Prices (CREATES RP 2007-37)

458 2007, Kristensen, Dennis, and Anders Rahbek, Likelihood-Based Inference in Nonlinear Error-Correction Models (CREATES RP 2007-38)

459 2007, Christoffersen, Peter, Kris Jacobs and Gregory Vainberg, Forward-Looking Betas (CREATES RP 2007-39)

460 2007, Bjerkholt, Olav, Trygve Haavelmo's visit in Aarhus 1938-39 (CREATES RP 2007-40)

461 2007, Johansen, Søren and Anders Rygh Swensen, Exact Rational Expectations, Cointegration, and Reduced Rank Regression (CREATES RP 2007-41)

462 2007, Barndorff-Nielsen, Ole E., José Manuel Corcuera and Mark Podolskij, Power Variation for Gaussian Processes with Stationary Increments (CO) (CREATES RP 2007-42)

463 2007, Jacod, Jean, 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)

464 2007, Bos, Charles S., Siem Jan Koopman and Marius Ooms, Long memory modelling of inflation with stochastic variance and structural breaks (CREATES RP 2007-44)

465 2007, Davidson, James and Nigar Hashimzade, Representation and Weak Convergence of Stochastic Integrals with Fractional Integrator Processes (CREATES RP 2007-45)

466 2007, Sørensen, Michael, Efficient Estimation for Ergodic Diffusions Sampled at High Frequency (CREATES RP 2007-46)

H.7 PhD Theses

1 2014, Niels Strange Hansen, Forecasting Based on Unobserved Variables

2 2014, Nima Nonejad, Essays in Applied Bayesian Particle and Markov Chain Monte Carlo Techniques in Time Series Econometrics

3 2014, Rasmus T. Varneskov, Econometric Analysis of Volatility in Financial Additive Noise Models

Specification of 2014 theses

1 PhD, Niels Strange Hansen, Forecasting Based on Unobserved Variables

Committee: Jesper Rangvid, Copenhagen Business School, Bradley Steele Paye, University of Georgia and Thomas Quistgaard Pedersen, Aarhus University

Stay Abroad: Rady School of Management, University of California, San Diego

Supervisors: Asger Lunde, Aarhus University and CREATES, and Niels Haldrup, Aarhus University and CREATES

Present Employment: Postdoctoral researcher at CREATES

2 2014, Nima Nonejad, Essays in Applied Bayesian Particle and Markov Chain Monte Carlo Techniques in Time Series Econometrics

Committee: Eric Hillebrand, Aarhus University and CREATES, Jim Griffin, University of Kent, and Michel van der Wel, Erasmus University Rotterdam and CREATES

Supervisors: Asger Lunde, Aarhus University and CREATES

Present Employment: Postdoctoral researcher at University of Rome “Tor Vergata”, Italy

3 2014, Rasmus T. Varneskov, Econometric Analysis of Volatility in Financial Additive Noise Models

Committee:

Stay Abroad: Department of Economics, Boston University, Finance Department, Kellogg School of Management, Northwestern University, Oxford-Man Institute, University of Oxford

Supervisors: Bent Jesper Christensen, Aarhus University and CREATES, and Asger Lunde, Aarhus University and CREATES

Present Employment: Quantitative Strategist at Nordea Asset Management

4 2013, Martin Klint Hansen, Aspects of News in Financial Markets

5 2012, Johannes Tang Kristensen, From Determinants of Low Birthweight to Factor-Based Macroeconomic Forecasting

6 2012, Zhenjiang Qin, Essays on Heterogeneous Beliefs, Public Information, and Asset Pricing

7 2012, Yukai Yang, Modelling Nonlinear Vector Economic Time Series

8 2012, Mateusz P. Dziubinski, Essays on Financial Econometrics and Derivatives Pricing

9 2012, Laurent Callot, Large Panels and High-dimensional Vector Autoregressive Models

10 2011, Christian Bach, The Game of Risk

11 2011, Stefan Holst Bache, Quantile Regression: Three Econometric Studies

12 2011, Anders Bredahl Kock, Forecasting and Oracle Efficient Econometrics

13 2010, Bork, Lasse, Macro Factors, Monetary Policy Analysis and Affine Term Structure Models

14 2010, Hansen, Eske Stig, Essays in Electricity Market Modeling

15 2010, Pedersen, Thomas Quistgaard, Return Predictability and Dynamic Asset Allocation

16 2010, Rasmussen, Torben Beedholm, Essays on Dynamic Interest Rate Models and Tests for Jumps in Asset

17 2010, Tsiarias, Leonidas, Essays in Financial Econometrics

18 2009, Andreasen, Martin Møller, DSGE Models and Term Structure Models with Macroeconomic Variables

19 2009, Mølgaard, Rune, Essays on Dynamic Asset Allocation and Electricity Derivatives

20 2009, Møller, Stig Vinther, Habit persistence, consumption based asset pricing, and time-varying expected returns

21 2009, Nielsen, Frank Steen, On the estimation of fractionally integrated processes

22 2008, Hjortshøj, Toke Lilhauge, Essays on Empirical Corporate Finance - Managerial Incentives, Information Disclosure, and Bond Covenants

23 2008, Lange, Theis, Asymptotic Theory in Financial Time Series Models with Conditional Heteroscedasticity (University of Copenhagen)

24 2008, Skovmand, David, Libor Market Models - Theory and Applications

25 2008, Zhu, Jie, Essays on Econometric Analysis of Price and Volatility Behavior in Asset Markets

H.8 Forthcoming articles in refereed journals and books

1 Aiolfi, Mark, C. Capistran and Allan Timmermann, Forecast Combinations, Forecast Handbook (Oxford)

2 Andersen, Torben G. and Oleg Bondarenko, Assessing Measures of Toxic Order Flow and Early Warning Signals for Market Turbulence, Review of Finance

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

4 Andersen, Torben G., Nicola Fusari, and Viktor Todorov, Parametric Inference and Dynamic State Recovery from Option Panels, Econometrica

5 Andersen, Torben G., Nicola Fusari, and Viktor Todorov, The Risk Premia Embedded in Option Panels, Journal of Financial Economics

6 Andersen, Torben G., Oleg Bondarenko, and Maria Gonzalez-Perez, Exploring Return Dynamics via Corridor Implied Volatility, Review of Financial Studies

7 Andersen, Torben G., Oleg Bondarenko, George Tauchen, and Viktor Todorov, The Fine Structure of Equity-Index Option Dynamics, Journal of Econometrics

8 Andreasen, Martin Møller, and Bent Jesper Christensen, The SR Approach: A New Estimation Method for Non-Linear and Non-Gaussian Dynamic Term Structure Models, Journal of Econometrics

9 Ang, A.A., and A. Timmermann, Regime Changes and Financial Markets, Annual Review of Financial Economics

10 Angelis, Luca De, Giuseppe Cavaliere, Anders Rahbek, and A. M. Robert Taylor, Information-based Methods for Cointegration Rank Determination un the Presence of Heteroskedasticity, Oxford Bulletin of Economics and Statistics

11 Barndorff-Nielsen, O.E. and J. Pedersen, Meta-times and extended subordination, Theory of Probability and Its Applications

12 Barndorff-Nielsen, O.E., D.G. Pollard and N. Shephard, Discrete-valued Lévy processes and low latency financial econometrics, Quantitative Finance

13 Barndorff-Nielsen, Ole E., Fred Espen Benth, Almut E. D. Veraart, Recent advances in ambit stochastics with a view towards tempo-spatial stochastic volatility/intermittency, Banach Center Publications

14 Barndorff-Nielsen, Ole E., Fred Espen Benth, and Almut E. D. Veraart, Cross-commodity modelling by multivariate ambit fields; in Commodities, Energy and Environmental Finance, Springer

15 Bender, Christian, Mikko S. Pakkanen, and Hasanjan Sayit, Sticky continuous processes have consistent price systems, Journal of Applied Probability

16 Blasques, Francisco, Jan Siem Koopman, and Andre Lucas, Information Theoretic Optimality of Observation Driven Time Series Models, Biometrika

17 Bollerslev, Tim, Lai Xu, and Hao Zhou, Stock Return and Cash Flow Predictability: The Role of Volatility Risk, Journal of Econometrics

18 Boswijk, H. Peter, Michael Jansson, and Morten Ø. Nielsen, Improved likelihood ratio tests for cointegration rank in the VAR model, Journal of Econometrics

19 Brix, Anne Floor, and Asger Lunde, Estimating Stochastic Volatility Models using Prediction-based Estimating Functions, Advances in Statistical Analysis

20 Bugden, James, Iain Fraser, Jeffrey S. Racine, and Robert Waschik, Nonparametric Hedonic Analysis of Tax Changes and House Prices, Global Business and Economics Review

21 Cavaliere, Giuseppe, Anders Rahbek, and A. M. Robert Taylor, Bootstrap Determination of the Co-integration Rank in VAR Models with Unrestricted Deterministic Components, Journal of Time Series Analysis

22 Cavaliere, Giuseppe, Heino Bohn Nielsen, and Anders Rahbek, Bootstrap Testing of Hypotheses on Cointegration Relations in VAR Models, Econometrica

23 Cavaliere, Giuseppe, Morten Ø. Nielsen, and A. M. Robert Taylor, Bootstrap score tests for fractional integration in heteroskedastic ARFIMA models, with an application to price dynamics in commodity spot and futures markets, Journal of Econometrics

24 Cenesizoglu, T., and A. Timmermann, Do Return Prediction Models Add Economic Value?, Journal of Banking and Finance

25 Chiappori, Pierre-André, Ivana Komunjer, and Dennis Kristensen, Nonparametric Identification and Estimation of Transformation Models, Journal of Econometrics

26 Christensen, Bent Jesper; Morten Ørregaard Nielsen, and Jie Zhu, The impact of financial crises on the risk-return tradeoff and the leverage effect, Economic Modelling

27 Christiansen, Charlotte, Juanna S. Joensen, and Jesper Rangvid, Understanding the Effects of Marriage and Divorce on Financial Investments: The Role of Background Risk Sharing, Economic Inquiry

28 Christoffersen, P. and H. Langlois, The Joint Dynamics of Equity Market Factors, Journal of Financial and Quantitative Analysis

29 Commandeur, Jacques J.F. and Siem Jan Koopman, Time Series: State Space Models, in James D. Wright and Kenneth Land, International Encyclopedia of the Social & Behavorial Sciences, New York: Elsevier

30 Dissanayake, G. Sanjaya, M.S. Peiris, and Tommaso Proietti, State space modeling of Gegenbauer processes with long memory, Computational Statistics & Data Analysis

31 Dolatabadi, Sepideh, Morten Ø. Nielsen, and Ke Xu, A fractionally cointegrated VAR analysis of price discovery in commodity futures markets, Journal of Futures Markets

32 Dolores, María, Munir Hiabu, Martínez Miranda, Jens Perch Nielsen, Jaap Spreeuw, Carsten Tanggaard, and Andrés Villegas, Global Polynomial Kernel Hazard Estimation, Revista Colombiana de Estadística

33 Dümbgen, Moritz and M. Podolskij, High frequency asymptotics for path-dependent functionals of Ito semimartingales, Stochastic Processes and Their Applications

34 Dziubinski, Matt P. and Stefano Grassi, Heterogeneous Computing in Economics: A Simplified Approach, Computational Economics

35 Elliott, Graham and Allan Timmermann, Economic Forecasting, Princeton University Press

36 Engsted, Tom and Thomas Quistgaard Pedersen, Predicting returns and rent growth in the housing market using the rent-price ratio: Evidence from the OECD countries, Journal of International Money and Finance

37 Engsted, Tom, Aktiv vs. passiv forvaltning, held eller dygtighed, og måling af porteføljeforvalteres performance, Finans/Invest

38 Engsted, Tom, Fama on Bubbles, Journal of Economic Surveys

39 Frale, Cecilia, Stefano Grassi, Massimiliano Marcellino, Gian Mazzi, and Tommaso Proietti, EuroMInd-C: a Disaggregate Monthly Indicator of Economic Activity for the Euro Area and member countries, International Journal of Forecasting

40 Frederiksen, Per and Frank S. Nielsen, Testing for Long Memory in Potentially Nonstationary Perturbed Fractional Processes, Journal of Financial Econometrics

41 Gao, Q., L. Liu and J.S. Racine, A Partially Linear Kernel Esti mator for Categorical Data, Econometric Reviews

42 Gargano, Antonio and Allan Timmermann, Forecasting Commodity Price Indexes Using Macroeconomic and Financial Predictors, International Journal of Forecasting

43 Grassi, Stefano and Paolo Santucci de Magistris, It's All About Volatility (of Volatility): Evidence From a Two-Factor Stochastic Volatility Model, Journal of Empirical Finance

44 Hall, Peter and Jeffrey S. Racine, Infinite Order Cross-Validated Local Polynomial Regression, Journal of Econometrics

45 Hansen, Niels Strange, and Asger Lunde, Analyzing Oil Futures with a Dynamic Nelson-Siegel Model, Journal of Futures markets

46 Hendry, David F. and Søren Johansen, Model Discovery and Trygve Haavelmo's Legacy, Econometric Theory

47 Hillebrand, Eric and Marcelo Medeiros, Nonlinearity, Breaks, and Long-Range Dependence in Time Series Models, Journal of Business and Economic Statistics

48 Hillebrand, Eric and Siem Jan Koopman, Advances in Econometrics “Dynamic Factor Models”, Bingley: Emerald Group

49 Hu, Gen-hua, Heng-yu Wu, and Jia-xian Qiu, Dependence structure of carbon emission markets: regular vine approach, China Population, Resources and Environment

50 Hurn, A. Stan, Annastiina Silvennoinen, and Timo Teräsvirta, A smooth transition logit model of the effects of deregulation in electricity markets, Journal of Applied Econometrics

51 Hylleberg, Svend, Seasonal Integration and Cointegration in Economic Time Series, International Encyclopedia of Statistical Science, Springer-Verlag

52 Jacod, Jean and Mark Podolskij, A test for the rank of the volatility process: the random perturbation approach, Annals of Statistics

53 Johansen, Søren and Theis Lange, Some Econometric Results for the Blanchard-Watson Bubble Model, Journal of Econometrics

54 Johansen, Søren, Times Series: Cointegration, The International Encyclopedia of the Social and Behavioral Sciences

55 Jungbacker, Borus and Siem Jan Koopman, Likelihood-based Dynamic Factor Analysis for Measurement and Forecasting, The Econometrics Journal

56 Kallestrup-Lamb, Malene, Anders Bredahl Kock, and Johannes Tang Kristensen, Lassoing the Determinants of Retirement, Econometric Reviews

57 Kanaya, Shin and Dennis Kristensen, Estimation of Stochastic Volatility Models By Nonparametric Filtering, Econometric Theory

58 Kaufmann, Hendrik, Robinson Kruse and Philipp Sibbertsen, Simple procedures for specifying transition functions in persistent nonlinear time series models, Recent Advances in Estimating Nonlinear Models: With Applications in Economics and Finance

59 Kiefer, N. M. and C.E. Larson, C. E., The Counting Process Approach to Default Modeling: Application to High LTV Mortgage Defaults, Journal of Credit Risk

60 Kiefer, Nicholas M. and Jeffrey S. Racine, The Smooth Colonel and the Reverend Find Common Ground, Econometric Reviews

61 Kock, Anders Bredahl and Laurent Callot, Oracle Inequalities for High Dimensional Vector Autoregressions, Journal of Econometrics

62 Kock, Anders Bredahl and Timo Teräsvirta, Forecasting macroeconomic variables using neural network models and three automated model selection techniques, Econometric Reviews

63 Koopman, Siem Jan and Neil Shephard, Unobserved Components and Time Series Econometrics, Oxford University Press

64 Koopman, Siem Jan and Rutger Lit, A dynamic bivariate Poisson model for analysing and forecasting match results in the English Premier League, Journal of the Royal Statistical Society, Series A

65 Koopman, Siem Jan, Andre Lucas, and Marcel Scharth, Predicting time-varying parameters with parameter-driven and observation-driven models, Review of Economics and Statistics

66 Koopman, Siem Jan, Geert Mesters, and Marius Ooms, Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models, Econometric Reviews

67 Koopman, Siem Jan, Geert Mesters, Forecasting the Boat Race, in Siem Jan Koopman and Neil Shephard, Unobserved Components and Time Series Econometrics: A Festschrift in Honour of Andrew C. Harvey, Oxford University Press

68 Kroencke, Tim, Felix Schindler and Andreas Schrimpf, International Diversification Benefits with Foreign Exchange Investment Styles, Review of Finance

69 Lanne, Markku, Noncausality and Inflation Persistence, Studies in Nonlinear Dynamics and Econometrics

70 Luati, Alessandra and Tommaso Proietti, Generalised Linear Spectral Models, in Shephard, Neil and Siem Jan Koopman, Unobserved Components and Time Series Econometrics, Oxford University Press

71 Luati, Alessandra and Tommaso Proietti, The Generalised Autocovariance Function, Journal of Econometrics

72 Ma, Shujie, Jeffrey S. Racine, and Lijian Yang, Spline Regression in the Presence of Categorical Predictors, Journal of Applied Econometrics

73 Menkhoff, Lukas, Lucio Sarno, Maik Schmeling and Andreas Schrimpf, Information Flows in Dark Markets: Dissecting Customer Currency Trades, Journal of Finance

74 Maasoumi, Esfandiar and Jeffrey S. Racine, A Solution to Aggregation and an Application to Multidimensional 'Well-Being' Frontiers, Journal of Econometrics

75 Nielsen, Morten Ø., Asymptotics for the conditional-sum-of-squares estimator in multivariate fractional time-series models, Journal of Time Series Analysis

76 Nielsen, Morten Ø., On Recent Developments in Financial Econometrics and Applications, guest co-editor of special issue of Journal of Banking and Finance

77 Pakkanen, Mikko S. and Anthony Réveillac, Functional limit theorems for generalized variations of the fractional Brownian sheet, Bernoulli

78 Pedersen, Jan and Orimar Sauri, On Lévy semistationary process with a gamma kernel, XI Symposium of Probability and Stochastic Processes

79 Pedersen, Thomas Quistgaard, Predictable return distributions, Journal of Forecasting

80 Podolskij, Mark and M. Rosenbaum, Testing the local volatility assumption: a statistical approach, Annals of Finance

81 Podolskij, Mark, Ambit fields: survey and new challenges, XI Symposium of Probability and Statisitcs

82 Proietti, Tommaso, The Multistep Beveridge-Nelson Decomposition, Econometric Reviews

83 Racine, Jeffrey S., Liangjun Su, and Aman Ullah (eds.), Oxford Handbook of Semiparametric and Nonparametric Econometric Methods

84 Racine, Jeffrey S., Mixed Data Kernel Copulas, Empirical Economics

85 Rangvid, Jesper, Maik Schmeling and Andreas Schrimpf, Dividend Predictability Around the World, Journal of Financial and Quantitative Analysis

86 Rombouts, Jeroen and Lars Stentoft, Option Pricing with Asymmetric Heteroskedastic Normal Mixture Models, International Journal of Forecasting

87 Rossi, Alberto and Allan Timmermann, Modeling Covariance Risk in Merton's ICAPM, Review of Financial Studies

88 Sanin, Maria Eugenia, Maria Mansanet-Bataller, and Francesco Violante, Understanding volatility dynamics in the EU-ETS Market: lessons from the future, Energy Policy

89 Sørensen, Michael, 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

90 Teräsvirta, Timo, Nonlinear models for autoregressive conditional heteroskedasticity, In: Wiley Handbook in Financial Engineering and Econometrics: Volatility models and their applications. ed. / Luc Bauwens; Christian Hafner; Sébastien Laurent. John Wiley & Sons Ltd

91 Varneskov, R. T. and Valeri Voev, The role of realized ex-post covariance measures and dynamic choice on the quality of covariance forecasts, Journal of Empirical Finance

92 Varneskov, Rasmus T., Flat-Top Realized Kernel Estimation of Quadratic Covariation with Non-Synchronous and Noisy Asset Prices, Journal of Business and Economic Statistics

93 Veraart, A. E. D. and L. A. M. Veraart, Modelling electricity day-ahead prices by multivariate Levy semistationary processes, Quantitative Energy Finance, Editor(s): Benth, Kholodnyi, Laurence, Springer

94 Veraart, Almut E. D., Stationary and multi-self-similar random fields with stochastic volatility, Stochastics

95 Zabczyk, Pawel and Martin M. Andreasen, Efficient Bond Price Approximations in Non-Linear Equilibrium-Based Term Structure Models, Studies in Nonlinear Dynamics and Econometrics