

CITATION REPORT

List of articles citing

Generalized autoregressive conditional heteroskedasticity

DOI: 10.1016/0304-4076(86)90063-1
Journal of Econometrics, 1986, 31, 307-327.

Source: <https://exaly.com/paper-pdf/18457590/citation-report.pdf>

Version: 2024-04-27

This report has been generated based on the citations recorded by exaly.com for the above article. For the latest version of this publication list, visit the link given above.

The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

#	Paper	IF	Citations
2285	Bibliography. 477-492		
2284	Tests of International CAPM with Time-Varying Covariances. 1987 ,		7
2283	Risk, Uncertainty and Exchange Rates. 1987 ,		3
2282	Tests of the martingale hypothesis for foreign currency futures with time-varying volatility. 1987 , 3, 131-148		78
2281	A Conditionally Heteroskedastic Time Series Model for Speculative Prices and Rates of Return. 1987 , 69, 542		1320
2280	Expected stock returns and volatility. 1987 , 19, 3-29		2472
2279	Has the EMS reduced member-country exchange rate volatility?. 1988 , 13, 81-102		16
2278	ON THE CORRELATION STRUCTURE FOR THE GENERALIZED AUTOREGRESSIVE CONDITIONAL HETEROSKEDASTIC PROCESS. 1988 , 9, 121-131		136
2277	Testing the martingale hypothesis in deutsche mark futures with models specifying the form of heteroscedasticity. 1988 , 3, 187-202		79
2276	Volatility persistence and stock valuations: Some empirical evidence using garch. 1988 , 3, 279-294		306
2275	Endogenous risk in a portfolio-balance rational-expectations model of the Deutschemark-Dollar rate. 1988 , 32, 27-53		44
2274	The Purchasing Power of Money and Nominal Interest Rates: A Re-Examination. 1988 , 43, 1113-1125		8
2273	Modeling Heteroscedasticity in Daily Foreign-Exchange Rates. 1989 , 7, 307-317		234
2272	Stock Market Margin Requirements and Volatility: Implications for Regulation of Stock Index Futures. 1989 , 23-40		1
2271	The dynamics of exchange rate volatility: A multivariate latent factor ARCH model. 1989 , 4, 1-21		436
2270	Tests of international CAPM with time-varying covariances. 1989 , 4, 119-138		98
2269	Risk, uncertainty, and exchange rates. 1989 , 23, 433-459		144

2268	Small sample properties of asymptotically equivalent tests for autoregressive conditional heteroskedasticity. 1989 , 30, 105-131	6
2267	Extremal behaviour of solutions to a stochastic difference equation with applications to arch processes. 1989 , 32, 213-224	165
2266	The impact of delivery terms on stock return volatility. 1989 , 3, 55-76	13
2265	Stock market margin requirements and volatility: Implications for regulation of stock index futures. 1989 , 3, 121-138	37
2264	Initial margin requirements and stock returns volatility: Another look. 1989 , 3, 287-301	42
2263	MODELLING ASSET PRICES WITH TIME-VARYING BETAS *. 1989 , 57, 340-356	19
2262	Commodity prices and aggregate inflation: Would a commodity price rule be worthwhile?. 1989 , 31, 185-240	16
2261	The Message in Daily Exchange Rates: A Conditional-Variance Tale. 1989 , 7, 297-305	404
2260	A Nonparametric Test for Autoregressive Conditional Heteroscedasticity: A Markov-Chain Approach. 1989 , 7, 107-115	16
2259	Stock Volatility and the Crash of '87. 1989 ,	3
2258	Heteroskedasticity in Stock Return Data: Volume versus GARCH Effects. 1990 , 45, 221-229	437
2257	Margin Regulation and Stock Market Volatility. 1990 , 45, 3-29	81
2256	MODELLING RISK IN THE INTERWAR FOREIGN EXCHANGE MARKET. 1990 , 37, 241-258	12
2255	A liquidity-in-advance model of the demand for money under price uncertainty. 1990 , 26, 143-159	4
2254	Efficient bayesian learning in non-linear dynamic models. 1990 , 9, 119-136	20
2253	ARCH models as diffusion approximations. <i>Journal of Econometrics</i> , 1990 , 45, 7-38	2.6 595
2252	Asset pricing with a factor-arch covariance structure. <i>Journal of Econometrics</i> , 1990 , 45, 213-237	2.6 466
2251	Alternative models for conditional stock volatility. <i>Journal of Econometrics</i> , 1990 , 45, 267-290	2.6 791

2250	Stationarity and Persistence in the GARCH(1,1) Model. 1990 , 6, 318-334	640
2249	Stock Volatility and the Crash of 1987. 1990 , 3, 77-102	625
2248	Persistence in Variance, Structural Change, and the GARCH Model. 1990 , 8, 225	205
2247	Persistence in Variance, Structural Change, and the GARCH Model. 1990 , 8, 225-234	520
2246	A multivariate generalized ARCH approach to modeling risk premia in forward foreign exchange rate markets. 1990 , 9, 309-324	176
2245	Volatility forecasting without data-snooping. 1990 , 14, 399-421	71
2244	Can a time-varying risk premium explain excess returns in the forward market for foreign exchange?. 1990 , 28, 47-70	71
2243	Correlations in Price Changes and Volatility across International Stock Markets. 1990 , 3, 281-307	1177
2242	Intra-Day and Inter-Market Volatility in Foreign Exchange Rates. 1991 , 58, 565	260
2241	Stock returns volatility in the Tokyo stock exchange. 1991 , 3, 285-298	49
2240	The autocorrelation structure for the GARCH-M process. 1991 , 37, 129-132	21
2239	Generalized instrumental variables estimation of autoregressive conditional heteroskedastic models. 1991 , 35, 179-185	19
2238	GARCH(1, 1) processes are near epoch dependent. 1991 , 36, 181-186	37
2237	A Lagrange multiplier test for GARCH models. 1991 , 37, 265-271	59
2236	Optimal dynamic hedging portfolios and the currency composition of external debt. 1991 , 10, 131-148	45
2235	Intraday Volatility in the Stock Index and Stock Index Futures Markets. 1991 , 4, 657-684	314
2234	Stock Price Distributions with Stochastic Volatility: An Analytic Approach. 1991 , 4, 727-752	892
2233	Book review. 1991 , 9, 241-248	

2232	Devaluation Expectations: The Swedish Krona 1982-1991. 1991,	4
2231	Exchange Rate Volatility and International Prices. 1991,	3
2230	Measuring and Testing the Impact of News on Volatility. 1991,	16
2229	Time-Varying Volatility and the Dynamic Behavior of the Term Structure. 1991,	
2228	Do Bulls and Bears Move Across Borders? International Transmission of Stock Returns and Volatility as the World Turns. 1991,	11
2227	Conditional Dependence in Precious Metal Prices. 1991, 26, 367-386	40
2226	The Volatility of the Norwegian Currency Basket. 1991, 93, 53	5
2225	Testing the CAPM with Time-Varying Risks and Returns. 1991, 46, 1485-1505	53
2224	On the relation between GARCH and stable processes. <i>Journal of Econometrics</i> , 1991, 48, 313-324	2.6 56
2223	Return variances of selected German stocks. 1991, 32, 353-361	1
2222	Risk, efficiency and speculation in the 1920s foreign exchange market: An overlapping data analysis. 1991, 127, 500-523	19
2221	Bivariate garch estimation of the optimal commodity futures Hedge. 1991, 6, 109-124	421
2220	Term structure of interest rates in the Singapore Asian dollar market. 1991, 6, 143-152	41
2219	Estimating time-varying optimal hedge ratios on futures markets. 1991, 11, 39-53	134
2218	A test of two models in forecasting stock index futures price volatility. 1991, 11, 179-190	11
2217	Futures option expirations and volatility in the stock index futures market. 1991, 11, 319-330	4
2216	A GARCH examination of the relationship between volume and price variability in futures markets. 1991, 11, 613-621	89
2215	âChaosâIn futures markets? A nonlinear dynamical analysis. 1991, 11, 711-728	63

2214	Volatility and time-varying risk premiums in the stock market. 1991 , 23, 41-47	4
2213	Chapter 40 Non-linear dynamical systems: Instability and chaos in economics. 1991 , 4, 2209-2235	7
2212	Chaos and Nonlinear Dynamics: Application to Financial Markets. 1991 , 46, 1839-1877	351
2211	Semiparametric ARCH Models. 1991 , 9, 345-359	234
2210	Asymmetric Predictability of Conditional Variances. 1991 , 4, 597-622	138
2209	Semi-Parametric Estimation and the Predictability of Stock Market Returns: Some Lessons from Japan. 1991 , 58, 547	13
2208	Evidence of Risk Premiums in Foreign Currency Futures Markets. 1992 , 5, 65-83	36
2207	Industrial Structure and the Comparative Behavior of International Stock Market Indices. 1992 , 47, 3-41	216
2206	Deregulation and market efficiency: evidence from the gilt-edged market. 1992 , 2, 125-143	6
2205	A Reexamination of Finite- and Infinite-Variance Distributions as Models of Daily Stock Returns. 1992 , 10, 73-81	30
2204	Are flexible exchange rates really more volatile? Evidence from the early 1900s. 1992 , 24, 1213-1218	6
2203	Inequality Constraints in the Univariate GARCH Model. 1992 , 10, 229-235	226
2202	Global Financial Markets and the Risk Premium on U.S. Equity. 1992 ,	5
2201	MARKET MODEL CORRECTED FOR GENERALIZED AUTOREGRESSIVE CONDITIONAL HETEROSCEDASTICITY AND THE SMALL FIRM EFFECT. 1992 , 15, 277-283	5
2200	Interest Rate Volatility and the Term Structure: A Two-Factor General Equilibrium Model. 1992 , 47, 1259-1282	280
2199	MEASURING EFFICIENCY AND RISK IN THE MAJOR BOND MARKETS. 1992 , 44, 599-625	13
2198	Implied Volatility in Options Markets and Conditional Heteroscedasticity in Stock Markets. 1992 , 27, 503-530	10
2197	Quelques d'veloppements r'cents des m' thodes macro' conom' triques. 1992 , 68, 305-324	

2196	Stock Prices and Volume. 1992 , 5, 199-242		824
2195	Event studies based on volatility of returns and trading volume: A review. 1992 , 24, 157-184		8
2194	Some recent developments in non-linear time series modelling, testing, and forecasting. 1992 , 8, 135-156		122
2193	Quasi-maximum likelihood estimation and inference in dynamic models with time-varying covariances. 1992 , 11, 143-172		1990
2192	A Reexamination of Finite- and Infinite-Variance Distributions as Models of Daily Stock Returns. 1992 , 10, 73		32
2191	Stock returns and volatility: An empirical study of the UK stock market. 1992 , 16, 37-59		142
2190	Approximation of Bayesian posterior densities in the heteroskedastic error regression model. 1992 , 38, 1-7		
2189	A nonlinear stochastic rational expectations model of exchange rates. 1992 , 11, 235-250		7
2188	Single Beta Models and Currency Futures Prices. 1992 , 68, 117-129		4
2187	Where does the meteor shower come from?. 1992 , 32, 221-240		69
2186	Testing the efficiency of the Athens Stock Exchange: Some results from the banking sector. 1992 , 17, 239-252		18
2185	A TEST FOR CONDITIONAL HETEROSKEDASTICITY IN TIME SERIES MODELS. 1992 , 13, 501-519		31
2184	THE EFFECT OF FUTURES TRADING ON SPOT PRICE VOLATILITY: EVIDENCE FOR BRENT CRUDE OIL USING GARCH. 1992 , 19, 473-484		37
2183	ARCH modeling in finance. <i>Journal of Econometrics</i> , 1992 , 52, 5-59	2.6	2695
2182	Filtering and forecasting with misspecified ARCH models I. <i>Journal of Econometrics</i> , 1992 , 52, 61-90	2.6	187
2181	Stationarity of Garch processes and of some nonnegative time series. <i>Journal of Econometrics</i> , 1992 , 52, 115-127	2.6	360
2180	Qualitative threshold ARCH models. <i>Journal of Econometrics</i> , 1992 , 52, 159-199	2.6	111
2179	Measuring risk aversion from excess returns on a stock index. <i>Journal of Econometrics</i> , 1992 , 52, 201-224	2.6	100

2178	A comparison of risk-premium forecasts implied by parametric versus nonparametric conditional mean estimators. <i>Journal of Econometrics</i> , 1992 , 52, 225-244	2.6	12
2177	A multi-dynamic-factor model for stock returns. <i>Journal of Econometrics</i> , 1992 , 52, 245-266	2.6	124
2176	Stock market volatility and the information content of stock index options. <i>Journal of Econometrics</i> , 1992 , 52, 267-287	2.6	407
2175	Implied ARCH models from options prices. <i>Journal of Econometrics</i> , 1992 , 52, 289-311	2.6	198
2174	Stochastic modeling of security returns: Evidence from the Helsinki Stock Exchange. 1992 , 56, 98-106		32
2173	The relationship between forecast dispersion and forecast uncertainty: Evidence from a survey dataâ€”rch model. 1992 , 7, 131-148		28
2172	Alternative estimators for factor garch modelsâ€”A monte carlo comparison. 1992 , 7, 259-279		46
2171	Forecast improvements using a volatility index. 1992 , 7, S137-S149		33
2170	Multivariate nearest-neighbour forecasts of ems exchange rates. 1992 , 7, S151-S163		58
2169	Nonlinear time-series analysis of stock volatilities. 1992 , 7, S165-S185		66
2168	Global financial markets and the risk premium on U.S. equity. 1992 , 32, 137-167		256
2167	No news is good news. 1992 , 31, 281-318		1165
2166	Prediction in dynamic models with time-dependent conditional variances. <i>Journal of Econometrics</i> , 1992 , 52, 91-113	2.6	169
2165	Unobserved component time series models with Arch disturbances. <i>Journal of Econometrics</i> , 1992 , 52, 129-157	2.6	203
2164	Interest rate causality and asymmetry in the EMS. 1992 , 3, 297-306		9
2163	Forecasting volatility in the Singapore stock market. 1992 , 9, 1-13		48
2162	An analysis of the January effect of united states, Taiwan and South Korean stock returns. 1992 , 9, 189-207		25
2161	Stock index futures listing and structural change in time-varying volatility. 1992 , 12, 493-509		92

2160	Inter-currency transmission of volatility in Foreign exchange futures. 1992 , 12, 609-620			13
2159	A mean reverting process for pricing treasury bills and futures contracts. 1993 , 9, 341-361			
2158	Modelling exchange rate dynamics new perspectives from the frequency domain. 1993 , 12, 379-394			12
2157	Assessing inefficiency in the s&p 500 futures market. 1993 , 12, 395-420			3
2156	Nonlinear dynamics of daily futures prices: Conditional heteroskedasticity or chaos?. 1993 , 13, 175-191			87
2155	Optimal hedging under indivisible choices. 1993 , 13, 237-259			0
2154	The distribution of standardized futures price changes. 1993 , 13, 279-298			8
2153	Reducing the bias in empirical studies due to limit moves. 1993 , 13, 527-543			11
2152	Price dynamics and error correction in stock index and stock index futures markets: A cointegration approach. 1993 , 13, 711-742			148
2151	Unit root tests with conditional heteroskedasticity. <i>Journal of Econometrics</i> , 1993 , 59, 287-300	2.6		111
2150	Estimating variability in the Italian stock market: An ARCH approach. 1993 , 4, 403-423			1
2149	ARCH MODELS: PROPERTIES, ESTIMATION AND TESTING. 1993 , 7, 305-366			427
2148	MARGIN REQUIREMENTS AND THE BEHAVIOR OF SILVER FUTURES PRICES. 1993 , 20, 41-60			8
2147	MONEY DEMAND DURING HYPERINFLATION AND STABILIZATION: BOLIVIA, 1980-1988. 1993 , 31, 262-273			8
2146	Variability and inflation: Evidence from developed and developing countries. 1993 , 15, 679-708			7
2145	Profits, risk, and uncertainty in foreign exchange markets. 1993 , 32, 259-286			28
2144	Modeling exchange rate dynamics: Non-linear dependence and thick tails. 1993 , 12, 33-63			22
2143	News effects in a high-frequency model of the sterling-dollar exchange rate. 1993 , 8, 1-13			77

2142	Threshold arch models and asymmetries in volatility. 1993 , 8, 31-49	255
2141	Non-stationarity in garch models: A bayesian analysis. 1993 , 8, S41-S61	34
2140	Accelerated gaussian importance sampler with application to dynamic latent variable models. 1993 , 8, S153-S173	103
2139	GARCH-M Estimates of Variable Risk Premia for 180-day Australian Bank Bills*. 1993 , 69, 10-19	8
2138	Australian Stock Market Volatility: 1875-1987*. 1993 , 69, 163-178	44
2137	A geographical model for the daily and weekly seasonal volatility in the foreign exchange market. 1993 , 12, 413-438	403
2136	The impact of exchange rate volatility on international trade: Reduced form estimates using the GARCH-in-mean model. 1993 , 12, 298-318	117
2135	Exchange rate risk premiums. 1993 , 12, 182-194	27
2134	Non-linearities in foreign exchange markets: a different perspective. 1993 , 12, 195-208	57
2133	The response of exchange rates to permanent and transitory shocks under floating exchange rates. 1993 , 12, 563-586	41
2132	Bear squeezes, volatility spillovers and speculative attacks in the hyperinflation 1920s foreign exchange. 1993 , 12, 511-521	32
2131	The sources of GARCH: empirical evidence from an intraday returns model incorporating systematic and unique risks. 1993 , 12, 543-560	42
2130	Price limits and stock market volatility in Taiwan. 1993 , 1, 139-153	41
2129	A long memory property of stock market returns and a new model. 1993 , 1, 83-106	2052
2128	Stability and predictability of the comovement structure of returns in the american depository receipts market. 1993 , 4, 141-169	
2127	Stock market liberalization and the distribution of returns on the jamaican stock market. 1993 , 4, 171-188	3
2126	An examination of skewness and elongation in exchange-rate-changes distributions using Tukey's g and h estimates: The case of Hong Kong. 1993 , 4, 117-130	
2125	A utility-based comparison of some models of exchange rate volatility. 1993 , 35, 23-45	210

2124	Using non-linear methods to search for risk premia in currency futures. 1993 , 35, 113-132	16
2123	Are Higher Levels of Inflation Less Predictable? A State-Dependent Conditional Heteroscedasticity Approach. 1993 , 11, 187-197	75
2122	Stochastic behaviour of the Athens stock exchange. 1993 , 3, 119-126	58
2121	Modeling asset returns with alternative stable distributions *. 1993 , 12, 261-330	191
2120	Optimal Hedge Ratios at the Winnipeg Commodity Exchange. 1993 , 26, 175	27
2119	A Locally Most Mean Powerful Based Score Test for ARCH and GARCH Regression Disturbances. 1993 , 11, 17	35
2118	Cyclical Patterns in the Variance of Economic Activity. 1993 , 11, 113	20
2117	Are Higher Levels of Inflation Less Predictable? A State-Dependent Conditional Heteroscedasticity Approach. 1993 , 11, 187	75
2116	On the Relation between the Expected Value and the Volatility of the Nominal Excess Return on Stocks. 1993 , 48, 1779-1801	3017
2115	Measuring and Testing the Impact of News on Volatility. 1993 , 48, 1749-1778	1369
2114	A Locally Most Mean Powerful Based Score Test for ARCH and GARCH Regression Disturbances. 1993 , 11, 17-27	37
2113	Cyclical Patterns in the Variance of Economic Activity. 1993 , 11, 113-119	41
2112	The Message in Weekly Exchange Rates in the European Monetary System: Mean Reversion, Conditional Heteroscedasticity, and Jumps. 1993 , 11, 351-360	114
2111	Political turmoil and financial market behaviour in reforming market-oriented economies: the case of Poland. 1993 , 25, 759-763	4
2110	Expected returns and economic factors: a GARCH approach. 1993 , 3, 243-254	3
2109	10 Structural time series models. 1993 , 11, 261-302	64
2108	18 Testing for heteroskedasticity. 1993 , 489-518	2
2107	Forecasting Volatilities and Correlations with EGARCH Models. 1993 , 1, 51-63	52

2106	Forecasting Stock-Return Variance: Toward an Understanding of Stochastic Implied Volatilities. 1993 , 6, 293-326	349
2105	Does Central Bank Intervention Increase the Volatility of Foreign Exchange Rates?. 1993 ,	26
2104	Tests of CAPM on an International Portfolio of Bonds and Stocks. 1993 ,	4
2103	Hedging wheat and canola at the Winnipeg Commodity Exchange. 1993 , 3, 67-72	15
2102	An introduction to econometric applications of empirical process theory for dependent random variables. 1993 , 12, 183-216	31
2101	APT With Observed Factors and Conditional Heteroskedasticity. 1993 , 19, 24-39	
2100	The Effect of Money Shocks on Interest Rates in the Presence of Conditional Heteroskedasticity. 1993 , 48, 1445-1455	8
2099	General Tests of Latent Variable Models and Mean-Variance Spanning. 1993 , 48, 131-156	47
2098	Implications of Nonlinear Dynamics for Financial Risk Management. 1993 , 28, 41	95
2097	Adaptive Estimation in ARCH Models. 1993 , 9, 539-569	91
2096	Literaturverzeichnis. 1994 , 375-384	
2095	Nonlinear dynamics in economics and finance. 1994 , 346, 235-250	3
2094	Temporal Aggregation of Time-Series. 1994 , 11-21	5
2093	. 1994 , 16, 63	7
2092	Models for Predicting Prices and Volatility Patterns in Major International Stock Markets. 1994 , 20, 5-13	1
2091	Modelling exchange rates: long-run dependence versus conditional heteroscedasticity. 1994 , 4, 233-239	6
2090	Bayesian Analysis of Stochastic Volatility Models. 1994 , 12, 371-389	555
2089	Modeling Volatility of Foreign Exchange Price Changes. 1994 , 20, 52-66	1

2088	Volatility Prediction. 1994 , 2, 50-65		51
2087	Asymptotic Filtering Theory for Univariate Arch Models. 1994 , 62, 1		111
2086	Predicting the Volatility of Stock Prices Using ARCH Models, with UK Examples. 1994 , 20, 102-117		1
2085	Daily Bundesbank and Federal Reserve Interventions. 1994 , 19, 111-130		35
2084	German stock market dynamics. 1994 , 19, 397-418		5
2083	Bounds for option prices and expected payoffs. 1994 , 4, 179-197		9
2082	Garch effects on a test of cointegration. 1994 , 4, 19-26		3
2081	Statistical properties of returns: Financial assets versus commercial real estate. 1994 , 8, 267-282		46
2080	Some advances in non-linear and adaptive modelling in time-series. 1994 , 13, 109-131		245
2079	Estimating daily seasonality in foreign exchange rate changes. 1994 , 13, 519-528		9
2078	Nonconstant optimal hedge ratio estimation and nested hypotheses tests. 1994 , 14, 619-635		15
2077	Local scale models. <i>Journal of Econometrics</i> , 1994 , 60, 181-202	2.6	49
2076	Autoregressive conditional heteroskedasticity and changes in regime. <i>Journal of Econometrics</i> , 1994 , 64, 307-333	2.6	1051
2075	Stochastic volatility in asset prices estimation with simulated maximum likelihood. <i>Journal of Econometrics</i> , 1994 , 64, 375-400	2.6	210
2074	Nonlinear dependence in Finnish stock returns. 1994 , 74, 273-283		17
2073	Unbiasedness and time varying risk premia in the crude oil futures market. 1994 , 16, 99-105		63
2072	Threshold heteroskedastic models. 1994 , 18, 931-955		1067
2071	Large shocks, small shocks, and economic fluctuations: Outliers in macroeconomic time series. 1994 , 9, 181-200		110

2070	Tests of real interest parity in international currency markets. 1994 , 59, 167-191	2
2069	Expected returns and volatility in European stock markets. 1994 , 3, 45-56	12
2068	Heteroscedasticity in non-stationary time series, some Monte Carlo evidence. 1994 , 35, 287-307	18
2067	Testing for non-linear dependence in inter-war exchange rates. 1994 , 130, 391-417	17
2066	STATISTICAL PROPERTIES OF DAILY RETURNS: EVIDENCE FROM EUROPEAN STOCK MARKETS. 1994 , 21, 271-282	47
2065	CONDITIONAL HETEROSKEDASTICITY AND THE WEEKEND EFFECT IN S&P 500 INDEX FUTURES. 1994 , 21, 603-612	9
2064	PRICING CURRENCY FUTURES OPTIONS WITH LOGNORMALLY DISTRIBUTED JUMPS. 1994 , 21, 857-874	
2063	STOCK PRICE DYNAMICS IN OVERLAPPED MARKET SEGMENTS: INTRA AND INTER-INDUSTRY CONTAGION EFFECTS. 1994 , 21, 1059-1070	7
2062	MODELING STOCHASTIC VOLATILITY: A REVIEW AND COMPARATIVE STUDY. 1994 , 4, 183-204	380
2061	Chapter 45 Estimation and inference for dependent processes. 1994 , 4, 2639-2738	62
2060	Orbital forcing and endogenous interactions: Non-linearity, persistence and convergence in late Pleistocene climate. 1994 , 13, 709-725	9
2059	Chapter 49 Arch models. 1994 , 2959-3038	348
2058	Conditional Heteroskedasticity and Global Stock Return Distributions. 1994 , 29, 293-317	22
2057	Some Tests of APT Mispricing Using Mimicking Portfolios. 1994 , 29, 153-192	4
2056	Chapter 46 Unit roots, structural breaks and trends. 1994 , 4, 2739-2841	124
2055	Asymmetries in Business Cycles: Econometric Techniques and Empirical Evidence. 1994 , 331-350	6
2054	The Time Reversibility Test with Application to Financial Data. 1994 , 389-403	3
2053	Time-varying betas and volatility persistence in International Stock markets. 1994 , 46, 101-112	55

2052	Employing conditional variance processes to examine the market efficiency of the gold rates of return. 1994 , 46, 355-365	3
2051	A stochastic variance model for absolute returns. 1994 , 46, 211-214	6
2050	Long-range dependence in the conditional variance of stock returns. 1994 , 45, 281-285	86
2049	Temporal dependence in asset pricing models. 1994 , 45, 361-366	4
2048	Hourly volatility spillovers between international equity markets. 1994 , 13, 3-25	224
2047	Spread and volatility in spot and forward exchange rates. 1994 , 13, 375-383	63
2046	Stochastic trends and jumps in EMS exchange rates. 1994 , 13, 699-727	70
2045	International asset allocation with time varying risk: an analysis and implementation. 1994 , 6, 1-25	7
2044	Testing the covariance stationarity of heavy-tailed time series: An overview of the theory with applications to several financial datasets. 1994 , 1, 211-248	377
2043	Neglected common factors in exchange rate volatility. 1994 , 1, 279-311	45
2042	Atlantic and Pacific stock markets—correlation and volatility transmission. 1994 , 5, 103-119	9
2041	Daily futures price changes and non-linear dynamics. 1994 , 5, 111-132	19
2040	Asymptotic Theory for the Garch(1,1) Quasi-Maximum Likelihood Estimator. 1994 , 10, 29-52	394
2039	Hysteresis and cyclical variability in real wages, output and unemployment: empirical evidence from nonlinear methods for the United States. 1994 , 25, 943-965	
2038	The linear and non-linear dependence of stock returns and trading volume in the Finnish stock market. 1994 , 4, 159-169	13
2037	Forecasting Volatility and Option Prices of the S&P 500 Index. 1994 , 2, 17-30	93
2036	Bayesian Semi-Nonparametric Arch Models. 1994 , 76, 176	5
2035	Automatic Lag Selection in Covariance Matrix Estimation. 1994 , 61, 631-653	1780

2034	An investigation of the robustness of the day-of-the-week effect in Australia. 1994 , 4, 99-110	24
2033	Bayesian Analysis of Stochastic Volatility Models. 1994 , 12, 371	524
2032	Athens Stock Exchange: Organization, Management, and Behavior of Major Stock Market Indices. 1994 , 20, 43-51	2
2031	Chaotic volatility in market portfolios. 1994 , 1, 63-65	2
2030	Volatility and Links between National Stock Markets. 1994 , 62, 901	477
2029	NONLINEAR DYNAMICS AND THE DISTRIBUTION OF DAILY STOCK INDEX RETURNS. 1994 , 17, 187-203	12
2028	Tests of Conditional Asset Pricing with Time-Varying Moments and Risk Prices. 1994 , 29, 15	26
2027	Investment Risk Concepts and Measurement of Risk in Asset Returns. 1995 , 21, 15-25	2
2026	Predicting Volatility in the Foreign Exchange Market. 1995 , 50, 507-528	272
2025	An Approximation to GARCH. 1995 , 11, 191-192	1
2024	Nonparametric Estimation and Identification of Nonlinear ARCH Time Series Strong Convergence and Asymptotic Normality: Strong Convergence and Asymptotic Normality. 1995 , 11, 258-289	192
2023	Macroeconomic Sources of Time-Varying Risk Premia in the Term Structure of Interest Rates. 1995 , 27, 549	15
2022	Short-run exchange rate uncertainty in Latin America. 1995 , 27, 441-450	9
2021	Forecasting volatility in commodity markets. 1995 , 14, 77-95	59
2020	Forecasting industrial production using non-linear methods. 1995 , 14, 325-336	7
2019	Price limits as an explanation of thin-tailedness in pork bellies futures prices. 1995 , 15, 45-59	13
2018	Bivariate GARCH estimation of the optimal hedge ratios for stock index futures: A note. 1995 , 15, 61-67	145
2017	Conditional dynamics and optimal spreading in the precious metals futures markets. 1995 , 15, 131-166	19

2016	Index participation units and the performance of index futures markets: Evidence from the Toronto 35 index participation units market. 1995 , 15, 187-200		21
2015	Return and volatility dynamics in the FT-SE 100 stock index and stock index futures markets. 1995 , 15, 457-488		90
2014	Hedging short-term interest risk under time-varying distributions. 1995 , 15, 767-783		40
2013	Conditional heteroskedasticity, asymmetry, and option pricing. 1995 , 15, 901-928		5
2012	On theory testing in econometrics. <i>Journal of Econometrics</i> , 1995 , 67, 189-226	2.6	43
2011	Filtering and forecasting with misspecified ARCH models II. <i>Journal of Econometrics</i> , 1995 , 67, 303-335	2.6	32
2010	Cross-sectional-skew-dependent distribution models for industry returns in the Japanese stock market. 1995 , 2, 139-154		4
2009	Nonlinear dynamics of the Nikkei Stock Average Futures. 1995 , 2, 181-195		1
2008	Martingale property in bond futures return including volatility spillover effect from bank bill futures. 1995 , 12, 37-48		
2007	European time-series relationships between inflation and inflation uncertainty: In search of threshold levels. 1995 , 143, 495-519		4
2006	GARCH-stable as a model of futures price movements. 1995 , 5, 155-167		8
2005	Sociopolitical instability, volatility, and the bid-ask spread: Evidence from the free market for dollars in Poland. 1995 , 6, 225-236		5
2004	EXCHANGE RISK IN THE EMS: SOME EVIDENCE BASED ON A GARCH MODEL*. 1995 , 47, 295-303		4
2003	IN SEARCH OF TIME-VARYING TERM PREMIA IN THE LONDON INTERBANK MARKET. 1995 , 42, 152-164		1
2002	THE GARCH OPTION PRICING MODEL. 1995 , 5, 13-32		642
2001	STOCK MARKET REACTION TO GERMAN REUNIFICATION. 1995 , 22, 831-844		5
2000	ON THE INFLATION RISK PREMIUM. 1995 , 22, 881-892		7
1999	RELATIONSHIP BETWEEN VOLATILITY AND EXPECTED RETURNS ACROSS INTERNATIONAL STOCK MARKETS. 1995 , 22, 289-300		64

1998	MODELLING STOCK MARKET VOLATILITY IN AUSTRALIA. 1995 , 22, 377-396	11
1997	THE LEVERAGE EFFECT IN INDIVIDUAL STOCKS AND THE DEBT TO EQUITY RATIO. 1995 , 22, 1063-1075	19
1996	The predictive ability of several models of exchange rate volatility. <i>Journal of Econometrics</i> , 1995 , 69, 367-391	2.6 208
1995	Stable GARCH models for financial time series. 1995 , 8, 33-37	43
1994	Divergence indicators and the volatility smoothness in semi-fixed exchange rate regimes. 1995 , 131, 695-707	1
1993	All in the family Nesting symmetric and asymmetric GARCH models. 1995 , 39, 71-104	412
1992	The distribution of currency futures price changes: A two-piece mixture of normals approach. 1995 , 4, 69-78	5
1991	Maximum likelihood estimation of a GARCH-stable model. 1995 , 10, 273-285	65
1990	Rendements boursiers et inflation. 1995 , 71, 455-480	2
1989	Exchange Rate Policy and the (Un) conditional Variance of the DM/\$-Rate / Wahrungspolitik und die (un)konditionelle Varianz des DM/\$-Kurses. 1995 , 214, 146-153	3
1988	Monitoring Volatility Changes on the Bombay Bourse: A Control Chart Approach. 1995 , 20, 43-52	
1987	Volatility of a Seemingly Fixed Exchange Rate. 1995 ,	
1986	Technical Trading Rule Profitability and Foreign Exchange Intervention. 1995 ,	
1985	Implied Volatility. 1995 , 51, 8-20	90
1984	Macroeconomic Risk and the Determination of Expected Returns on Stocks. 1995 , 21, 43-56	1
1983	Time-varying distributions and the optimal hedge ratios for stock index futures. 1995 , 5, 131-137	64
1982	Finite-Sample Properties of the Maximum Likelihood Estimator in GARCH(1,1) and IGARCH(1,1) Models: A Monte Carlo Investigation. 1995 , 13, 1-10	65
1981	IGARCH and variance change in the US long-run interest rate. 1995 , 2, 113-114	2

1980	Estimating the time Varying Components of international stock markets' risk. 1995 , 1, 129-164	48
1979	A Multivariate GARCH Model of International Transmissions of Stock Returns and Volatility: The Case of the United States and Canada. 1995 , 13, 11-25	205
1978	Tests of the risk premium on foreign currency futures implied by the intertemporal asset pricing theory. 1995 , 5, 85-94	1
1977	Overnight and Daytime Stock-Return Dynamites on the London Stock Exchange: The Impacts of the Big Bang and the 1987 Stock-Market Crash. 1995 , 13, 365-378	13
1976	Implied Volatility vs. GARCH: A Comparison of Forecasts. 1995 , 21, 59-73	2
1975	Risk and Managerial Finance. 1995 , 21, 3-14	
1974	Chapter 5 Theory and empirical testing of asset pricing models. 1995 , 9, 145-200	44
1973	Empirical tests of chaotic dynamics in market volatility. 1995 , 5, 291-300	11
1972	Asymmetry in the variance of economic activity: evidence for long-run UK GDP. 1995 , 2, 415-418	1
1971	Aggregate uncertainty, capacity utilization and manufacturing investment. 1995 , 27, 147-154	40
1970	Autocorrelations, returns and Australian financial futures. 1995 , 2, 323-326	3
1969	Non-linear dependence in unemployment, output and inflation: empirical evidence for the UK. 1995 , 2, 231-255	4
1968	Multivariate Simultaneous Generalized ARCH. 1995 , 11, 122-150	2248
1967	Chapter 4 The arbitrage pricing theory and multifactor models of asset returns. 1995 , 9, 87-144	21
1966	A multiplicative model for volume and volatility. 1995 , 2, 135-154	4
1965	Conditional volatility and firm size: an empirical analysis of UK equity portfolios. 1995 , 5, 433-440	8
1964	Can a multivariate QTARCH combined with technical indicators estimate returns in the commodity futures markets?.	
1963	Bilinear quadratic ARCH and volatility spillovers in inter-war exchange rates. 1995 , 2, 215-219	9

1962	Trading-round-the clock: Return, volatility and volume spillovers in the Eurodollar futures markets. 1995 , 3, 75-92	14
1961	Volatility and price change spillover effects across the developed and emerging markets. 1995 , 3, 113-136	60
1960	Tests of conditional mean-variance efficiency of the U.S. stock market. 1995 , 2, 3-18	17
1959	Market closure and predictability of intradaily stock returns in the United States and Japan. 1995 , 2, 19-44	
1958	International stock price spillovers and market liberalization: Evidence from Korea, Japan, and the United States. 1995 , 2, 117-133	61
1957	The relationship between GARCH and symmetric stable processes: Finding the source of fat tails in financial data. 1995 , 2, 225-251	56
1956	Testing for a time-varying risk premium in the returns to U.S. farmland. 1995 , 2, 265-276	12
1955	Integrated-GARCH and non-stationary variances: Evidence from European stock markets during the 1920s and 1930s. 1995 , 48, 55-59	11
1954	A note on intraday foreign exchange volatility and the informational role of quote arrivals. 1995 , 48, 399-404	2
1953	Unit root tests with level shift in the presence of GARCH. 1995 , 49, 125-130	6
1952	Moving average conditional heteroskedastic processes. 1995 , 49, 367-372	12
1951	A search for long memory in international stock market returns. 1995 , 14, 597-615	155
1950	Trade reform, uncertainty, and export promotion: Mexico 1982-88. 1995 , 48, 67-89	13
1949	Futures trading, information and spot price volatility: evidence for the FTSE-100 stock index futures contract using GARCH. 1995 , 19, 117-129	166
1948	The information content of end-of-the-day index futures returns: International evidence from the Osaka Nikkei 225 futures contract. 1995 , 19, 921-936	21
1947	Another look on bond market seasonally: a note. 1995 , 19, 1047-1054	8
1946	A note on GARCH predictable variances and stock market efficiency. 1995 , 19, 949-953	8
1945	Vector autoregression or simultaneous equations model? The intraday relationship between index arbitrage and market volatility. 1995 , 19, 173-179	10

1944	Conditional volatility and the informational efficiency of the PHLX currency options market. 1995 , 19, 803-821	83
1943	Detecting parameter shift in garch models. 1995 , 14, 241-266	50
1942	Refining the Degree of Earnings Surprise: A Comparison of Statistical and Analysts' Forecasts. 1995 , 30, 469-506	8
1941	Quadratic ARCH Models. 1995 , 62, 639-661	313
1940	Finite-Sample Properties of the Maximum Likelihood Estimator in GARCH(1,1) and IGARCH(1,1) Models: A Monte Carlo Investigation. 1995 , 13, 1	67
1939	Examining Changes in Reserves Using Stochastic Interest Models. 1995 , 62, 535	6
1938	Aggregate uncertainty, investment and asymmetric adjustment in the UK manufacturing sector. 1996 , 28, 1369-1379	31
1937	7 GARCH models of volatility. 1996 , 14, 209-240	50
1936	Is the US business cycle asymmetric? Some further evidence. 1996 , 28, 405-415	17
1935	Heteroscedasticity in stock market indicator return data: volume versus GARCH effects. 1996 , 6, 337-342	50
1934	Modelling Stock Market Volatility Changes**Reprinted from Daniel B. Nelson, "Modelling Stock Market Volatility Changes,"ASA 1989 Proceedings of the Business and Economics Statistics Section, pp. 93-108.. 1996 , 3-15	2
1933	Uncertainty and overconfidence in time series forecasts: application to the Standard & Poor's 500 Stock Index. 1996 , 6, 189-198	5
1932	Modelling implied volatility with OLS and panel data models. 1996 , 20, 71-84	15
1931	International linkages in Nikkei Stock Index futures markets. 1996 , 4, 59-76	25
1930	Political risk and stock price volatility: The case of Hong Kong. 1996 , 4, 259-275	73
1929	The forward discount anomaly and the risk premium: A survey of recent evidence. 1996 , 3, 123-192	604
1928	The econometrics of financial markets. 1996 , 3, 15-102	491
1927	Modeling the changing asymmetry of conditional variances. 1996 , 50, 197-203	27

1926	An examination of dynamic hedging. 1996 , 15, 19-35	47
1925	The international transmission of information in Eurodollar futures markets: a continuously trading market hypothesis. 1996 , 15, 447-465	36
1924	Stock market volatility and the crash of 1987: evidence from six emerging markets. 1996 , 15, 969-981	105
1923	The impact of firm specific news on implied volatilities. 1996 , 20, 1447-1461	66
1922	Short-sales restrictions and volatility The case of the Stock Exchange of Singapore. 1996 , 4, 377-391	36
1921	Measuring risk in the mining sector with ARCH models with important observations on sample size. 1996 , 3, 369-391	34
1920	Stock returns and volatility: An empirical investigation of the German and French equity markets. 1996 , 7, 253-263	2
1919	The impact of price limits on foreign currency futures' price volatility and market efficiency. 1996 , 7, 13-25	4
1918	Equity market return volatility: Dynamics and transmission among the G-7 countries. 1996 , 7, 27-52	7
1917	Volatility estimation for stock index options: A GARCH approach. 1996 , 36, 431-450	28
1916	Time series estimation of the bond default risk premium. 1996 , 36, 475-484	8
1915	Conditional heteroskedasticity adjusted market model and an event study. 1996 , 36, 529-538	66
1914	Conditional Heteroskedasticity in Asset Returns: A New Approach**Reprinted from Econometrica59 (1991), 347-370.. 1996 , 37-64	2
1913	Empirical measures of inflation uncertainty: a cautionary note. 1996 , 28, 333-341	22
1912	Measures of Dependence and Tests of Independence. 1996 , 28, 249-284	49
1911	Periodic Autoregressive Conditional Heteroscedasticity. 1996 , 14, 139	69
1910	5 Stochastic volatility. 1996 , 14, 119-191	275
1909	Filtering and Forecasting With Misspecified Arch Models I: Getting The Right Variance With The Wrong Model*. 1996 , 129-155	21

1908	Filtering and Forecasting with Misspecified Arch Models II: Making the Right Forecast with the Wrong Model*. 1996 , 157-191	
1907	Estimating Diffusion Models of Stochastic Volatility. 1996 , 333-355	14
1906	GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study. 1996 , 14, 328	81
1905	The impact of an unexpected political resignation on exchange rates. 1996 , 28, 247-253	5
1904	Finite sample properties of maximum likelihood and quasi-maximum likelihood estimators of egarch models. 1996 , 15, 51-68	16
1903	Neural networks models for the prediction of stock return volatility.	1
1902	Die modellering van heteroskedastisiteit in daaglikse rand/dollar wisselkoersbewegings: 1987-1992. 1996 , 25, 21-29	
1901	A Review of Alternative Expectations Regimes in Commodity Markets: Specification, Estimation, and Hypothesis Testing Using Structural Models. 1996 , 25, 213-231	3
1900	Short and Long Run Dependence in Swedish Stock Returns. 1996 ,	2
1899	Why do Markets Move Together? An Investigation of U.S.-Japan Stock Return Comovements using ADRS. 1996 ,	3
1898	Solutions: An Approximation to GARCH. 1996 , 12, 396-401	
1897	Nonparametric Estimation of Models with Generated Regressors. 1996 , 37, 299	12
1896	Volatility of a Seemingly Fixed Exchange Rate. 1996 , 34, 37-67	4
1895	A test for independence based on the correlation dimension. 1996 , 15, 197-235	1308
1894	A new test for ARMA models with errors following a general white noise process. 1996 , 5, 187-202	2
1893	A monte carlo analysis of two spectral tests of the martingale hypothesis. 1996 , 5, 335-360	2
1892	The information matrix test in the linear regression with ARMA errors. 1996 , 5, 369-385	1
1891	Time-varying risk premia, volatility, and technical trading rule profits: Evidence from foreign currency futures markets. 1996 , 41, 249-290	108

1890	Modeling the conditional distribution of interest rates as a regime-switching process. 1996 , 42, 27-62		883
1889	Market timing ability and volatility implied in investment newsletters' asset allocation recommendations. 1996 , 42, 397-421		135
1888	Marginalization and contemporaneous aggregation in multivariate GARCH processes. <i>Journal of Econometrics</i> , 1996 , 71, 71-87	2.6	53
1887	Long memory processes and fractional integration in econometrics. <i>Journal of Econometrics</i> , 1996 , 73, 5-59	2.6	1068
1886	Closing the GARCH gap: Continuous time GARCH modeling. <i>Journal of Econometrics</i> , 1996 , 74, 31-57	2.6	139
1885	Time-varying behaviour and volatility persistence in crude oil prices. 1996 , 20, 181-193		0
1884	Distribution of the cross-correlations of squared residuals in ARIMA models. 1996 , 24, 489-502		5
1883	Why Do Markets Move Together? An Investigation of U.S.-Japan Stock Return Comovements. 1996 , 51, 951-986		375
1882	Return Volatility and Trading Volume: An Information Flow Interpretation of Stochastic Volatility. 1996 , 51, 169-204		396
1881	Inflation, inflation uncertainty, and relative price dispersion: Evidence from bivariate GARCH-M models. 1996 , 38, 391-405		61
1880	Intraday return dynamics between the cash and the futures markets in Japan. 1996 , 16, 147-162		58
1879	Efficient option-implied volatility estimators. 1996 , 16, 247-272		25
1878	The role of futures trading activity in exchange rate volatility. 1996 , 16, 561-584		47
1877	The predictive power of implied stochastic variance from currency options. 1996 , 16, 915-942		23
1876	Autoregressive conditional heteroscedasticity in daily temperature measurements. 1996 , 7, 67-75		34
1875	Analysing inflation by the fractionally integrated ARFIMA-GARCH model. 1996 , 11, 23-40		360
1874	On a double-threshold autoregressive heteroscedastic time series model. 1996 , 11, 253-274		155
1873	Analytic derivatives and the computation of GARCH estimates. 1996 , 11, 399-417		73

1872	Estimating time series models using the relevant cost function. 1996 , 11, 539-560		54
1871	Further results on forecasting and model selection under asymmetric loss. 1996 , 11, 561-571		91
1870	Stock market volatility and the business cycle. 1996 , 11, 573-593		403
1869	A threshold model for the French franc/deutschmark exchange rate. 1996 , 15, 155-164		40
1868	Unobserved components in ARCH models: An application to seasonal adjustment. 1996 , 15, 175-201		13
1867	Changing time scale for short-term forecasting in financial markets. 1996 , 15, 203-227		18
1866	Forecasting stock market volatility using (non-linear) Garch models. 1996 , 15, 229-235		177
1865	Policy implications in an adaptive financial economy. 1996 , 20, 1339-1366		1
1864	Conditional volatility and the production smoothing hypothesis of inventory investment. 1996 , 45, 29-36		2
1863	Asymptotic filtering theory for multivariate ARCH models. <i>Journal of Econometrics</i> , 1996 , 71, 1-47	2.6	28
1862	Information criteria for selecting possibly misspecified parametric models. <i>Journal of Econometrics</i> , 1996 , 71, 207-225	2.6	173
1861	A causality-in-variance test and its application to financial market prices. <i>Journal of Econometrics</i> , 1996 , 72, 33-48	2.6	290
1860	Modeling and pricing long memory in stock market volatility. <i>Journal of Econometrics</i> , 1996 , 73, 151-184	2.6	680
1859	Modeling volatility persistence of speculative returns: A new approach. <i>Journal of Econometrics</i> , 1996 , 73, 185-215	2.6	455
1858	A comparative evaluation of alternative models of the term structure of interest rates. 1996 , 93, 205-223		12
1857	Two-stage generalized moment method with applications to regressions with heteroscedasticity of unknown form. 1996 , 50, 37-63		10
1856	Cointegration tests with conditional heteroskedasticity. <i>Journal of Econometrics</i> , 1996 , 73, 401-410	2.6	73
1855	Fractionally integrated generalized autoregressive conditional heteroskedasticity. <i>Journal of Econometrics</i> , 1996 , 74, 3-30	2.6	1269

1854	Small sample properties of Canonical Cointegrating Regressions. 1996 , 21, 235-253	12
1853	Testing the bivariate mixture hypothesis using German Stock market data. 1996 , 2, 273-297	2
1852	PRICE LIMITS AND STOCK MARKET EFFICIENCY. 1996 , 23, 585-601	16
1851	Detecting Linear and Nonlinear Dependence in Stock Returns: New Methods Derived from Chaos Theory. 1996 , 23, 1357-1377	21
1850	UK EXCESS SHARE RETURNS: FIRM SIZE AND VOLATILITY. 1996 , 43, 71-84	6
1849	REGIME-SWITCHING IN AUSTRALIAN SHORT-TERM INTEREST RATES. 1996 , 36, 65-88	10
1848	A GENERALIZED FRACTIONALLY INTEGRATED AUTOREGRESSIVE MOVING-AVERAGE PROCESS. 1996 , 17, 111-140	66
1847	Periodic Autoregressive Conditional Heteroscedasticity. 1996 , 14, 139-151	158
1846	GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study. 1996 , 14, 328-352	170
1845	Which Moments to Match?. 1996 , 12, 657-681	575
1844	11 Nonlinear time series, complexity theory, and finance. 1996 , 14, 317-361	11
1843	14 Probability distributions for financial models. 1996 , 427-461	34
1842	Stationarity and Persistence in the GARCH(1, 1) Model**From Econometric Theory6 (1990), 318â&B334, copyright 1990. Reprinted with permission of Cambridge University Press.. 1996 , 17-35	
1841	Stochastic Investment Modelling: The Case of South Africa. 1996 , 2, 765-801	10
1840	Inflation and Relative Price Variability in the Short and Long Run: New Evidence from the United States. 1996 , 28, 323	52
1839	Volatility transmission in the UK equity market. 1996 , 2, 145-160	0
1838	Stock prices as branching processes. 1996 , 12, 529-558	17
1837	SKEWNESS AND KURTOSIS IN S&P 500 INDEX RETURNS IMPLIED BY OPTION PRICES. 1996 , 19, 175-192	172

1836	The effect of bond plus equity warrant issues on underlying asset volatility: an empirical analysis with conditional and unconditional volatility measures. 1996 , 6, 327-335	4
1835	Stationarity of Gtarch Processes. 1996 , 28, 171-178	6
1834	Permanent and temporary components of Canadian stock prices. 1996 , 6, 259-269	4
1833	Testing for non-linearity in daily sterling exchange rates. 1996 , 6, 307-317	107
1832	IGARCH effect on autoregressive lag length selection and causality tests. 1996 , 3, 317-323	7
1831	A Random Walk or Color Chaos on the Stock Market? Time-Frequency Analysis of S&P Indexes. 1996 , 1,	14
1830	Another Look at Models of the Short-Term Interest Rate. 1996 , 31, 85	164
1829	Continuous Record Asymptotics for Rolling Sample Variance Estimators. 1996 , 64, 139	160
1828	Disagreement as a Measure of Uncertainty. 1996 , 28, 381	101
1827	Scarcity, Resource Price Uncertainty, and Economic Growth. 1996 , 72, 326	3
1826	The Term Structure of Equity Risk. 1996 , 3, 48-63	1
1825	On the Covariance Matrices Used in Value at Risk Models. 1997 , 4, 50-62	75
1824	Weak convergence and distributional assumptions for a general class of nonlinear arch models. 1997 , 16, 205-227	13
1823	Option pricing under stochastic volatility and stochastic interest rate in the Spanish case. 1997 , 7, 379-394	7
1822	Heteroscedastic price forecasting for food security management in developing countries. 1997 , 25, 225-236	4
1821	Forecasting Social Security Actuarial Assumptions. 1997 , 1, 49-70	14
1820	Neural networks in financial engineering: a study in methodology. 1997 , 8, 1222-67	96
1819	The stability of ARCH models across Australian financial futures markets. 1997 , 7, 347-359	

1818	A note on adaptation in garch models. 1997 , 16, 55-68	8
1817	Robustness of the arch tests in the presence of serial correlation. 1997 , 26, 649-669	
1816	Inferring Future Volatility from the Information in Implied Volatility in Eurodollar Options: A New Approach. 1997 , 10, 333-367	63
1815	Modelling market volatilities: the neural network perspective. 1997 , 3, 137-157	23
1814	The Threshold Effect in Expected Volatility: A Model Based on Asymmetric Information. 1997 , 10, 837-869	18
1813	EmmPack 1.01: C/C++ Code for Use with Ox for Estimation of Univariate Stochastic Volatility Models with the Efficient Method of Moments. 1997 , 2,	1
1812	Turbulent Behavior of Stock Exchange Indices and Foreign Currency Exchange Rates. 1997 , 07, 1855-1859	12
1811	Investigation of a Class of Volatility Estimators. 1997 , 4, 63-71	41
1810	Price variability, trading volume and market depth: evidence from the Australian futures market. 1997 , 7, 447-454	28
1809	ARCH and Bilinearity as Competing Models for Nonlinear Dependence. 1997 , 15, 43-50	28
1808	On the Dynamic Properties of Asymmetric Models of Real GNP. 1997 , 79, 321-326	25
1807	Joint Variance-Ratio Tests of the Martingale Hypothesis for Exchange Rates. 1997 , 15, 51-59	29
1806	The Dynamics of Short-Term Interest Rate Volatility Reconsidered. 1997 , 1, 105-130	58
1805	Cocoa market efficiency: a cointegration approach. 1997 , 24, 141-151	12
1804	Alternative Models for the Conditional Heteroskedasticity of Stock Returns: Evidence from Deposit Institutions. 1997 , 23, 6-14	
1803	Impulse Response Function for Conditional Volatility in GARCH Models. 1997 , 15, 15-25	25
1802	Recursive least squares modelling: empirical evidence from the Finnish and Japanese markets. 1997 , 26, 893-907	2
1801	The dynamics of time-varying volatilities in different size second-hand ship prices of the dry-cargo sector. 1997 , 29, 433-443	74

1800	Stock return volatility and information: an empirical analysis of Pacific Rim, UK and US equity markets. 1997 , 7, 241-253	19
1799	Economic Criteria for Evaluating Commodity Price Forecasts. 1997 , 29, 337-345	2
1798	ESTIMATING A STOCHASTIC MODEL OF POPULATION DYNAMICS WITH AN APPLICATION TO KANGAROOS. 1997 , 10, 303-343	3
1797	The impact of inflation rate announcements on interest rate volatility: Australian evidence. 1997 , 7, 559-566	4
1796	Black and official exchange rate volatility and foreign exchange controls. 1997 , 7, 15-24	8
1795	Macroeconomic volatility and stock market volatility: empirical evidence on Finnish data. 1997 , 7, 419-426	38
1794	Asymmetries and non-linearities in economic activity. 1997 , 7, 203-206	7
1793	Modeling the persistent volatility of asset returns.	1
1792	Rationality and the Risk Premium on the Australian dollar. 1997 , 11, 47-59	5
1791	On Fractionally Integrated Autoregressive Moving-Average Time Series Models with Conditional Heteroscedasticity. 1997 , 92, 1184-1194	179
1790	Volatility estimation with a neural network.	2
1789	Markov Switching in GARCH Processes and Mean-Reverting Stock-Market Volatility. 1997 , 15, 26	47
1788	ARCH and Bilinearity as Competing Models for Nonlinear Dependence. 1997 , 15, 43	22
1787	Joint Variance-Ratio Tests of the Martingale Hypothesis for Exchange Rates. 1997 , 15, 51	20
1786	A non-nested test of GARCH vs. EGARCH models. 1997 , 4, 765-768	14
1785	An Overview of Value at Risk. 1997 , 4, 7-49	678
1784	Nonlinear dynamics and daily stock returns on the Taiwan Stock Exchange. 1997 , 7, 619-634	6
1783	Nonlinear dependence and conditional heteroscedasticity in stock returns: UK evidence. 1997 , 4, 647-650	5

1782	International Asset Pricing and Portfolio Diversification with Time-Varying Risk. 1997 , 52, 1881	150
1781	Augmented ARCH models for financial time series: stability conditions and empirical evidence. 1997 , 7, 575-586	3
1780	Univariate ARCH Models. 1997 , 29-41	
1779	Estimation and Tests. 1997 , 43-66	
1778	Markov Switching in GARCH Processes and Mean-Reverting Stock-Market Volatility. 1997 , 15, 26-34	159
1777	Inflation differentials and excess returns in the European Monetary System. 1997 , 7, 1-20	4
1776	The impact of exchange rate volatility on German-US trade flows. 1997 , 7, 73-87	87
1775	An examination of the effects of major political change on stock market volatility: the South African experience. 1997 , 7, 255-275	23
1774	The European exchange rates before and after the establishment of the European Monetary System. 1997 , 7, 235-253	14
1773	Causality in volatility and volatility spillover effects between US, Japan and four equity markets in the South China Growth Triangular. 1997 , 7, 351-367	34
1772	Robust beta estimation: Some empirical evidence. 1997 , 6, 167-186	6
1771	A nonparametric investigation of the 90-day t-bill rate. 1997 , 6, 187-198	8
1770	Price effects of stock market liberalization in Taiwan. 1997 , 37, 511-522	13
1769	An artificial neural network-GARCH model for international stock return volatility. 1997 , 4, 17-46	127
1768	Intraday periodicity and volatility persistence in financial markets. 1997 , 4, 115-158	733
1767	Forecasting the frequency of changes in quoted foreign exchange prices with the autoregressive conditional duration model. 1997 , 4, 187-212	131
1766	Volatilities of different time resolutions âAnalyzing the dynamics of market components. 1997 , 4, 213-239	372
1765	Public information releases, private information arrival and volatility in the foreign exchange market. 1997 , 4, 295-315	97

1764	Central bank intervention and risk in the forward market. 1997 , 43, 483-497	80
1763	Foreign listings, firm value, and volatility: The case of Japanese firms' listings on the US stock markets. 1997 , 9, 57-69	13
1762	MMM: a Web-based system for sharing statistical computing modules. 1997 , 1, 59-68	24
1761	Finite sample properties of the ARCH class of models with stochastic volatility. 1997 , 55, 27-34	3
1760	Small sample properties of GARCH(1,1) estimator under non-normality. 1997 , 55, 161-164	1
1759	Why do central banks intervene?. 1997 , 16, 909-919	130
1758	Stock returns and volatility in emerging financial markets. 1997 , 16, 561-579	272
1757	Feedback trading and the autocorrelation pattern of stock returns: further empirical evidence. 1997 , 16, 625-636	88
1756	Stochastic volatility, movements in short term interest rates, and bond option values. 1997 , 21, 169-196	19
1755	One-Factor-GARCH Models for German Stocks - Estimation and Forecasting. 1997 ,	5
1754	Modelling Short-Term Volatility with GARCH and HARCH Models. 1997 ,	12
1753	Heavy Tails in High-frequency Financial Data. 1997 ,	11
1752	Conditional Volatility of Exchange Rates Under A Target Zone. 1997 ,	9
1751	Stochastic Volatility Models: Conditional Normality Versus Heavy-Tailed Distributions. 1997 ,	
1750	Stock Return Volatility on Emerging Eastern European Markets. 1997 , 65, 118-138	5
1749	Forecasting Volatility. 1997 , 6, 1-88	184
1748	An Empirical Study of Volatility in Seven Southeast Asian Stock Markets Using ARV Models. 1997 , 24, 261-276	20
1747	Estimating continuous-time stochastic volatility models of the short-term interest rate. <i>Journal of Econometrics</i> , 1997 , 77, 343-377	2.6 317

1746	Augmented GARCH (p,q) process and its diffusion limit. <i>Journal of Econometrics</i> , 1997 , 79, 97-127	2.6	221
1745	Efficient estimation in semiparametric GARCH models. <i>Journal of Econometrics</i> , 1997 , 81, 193-221	2.6	78
1744	The cyclical properties of consumption growth and the real term structure. 1997 , 39, 145-172		27
1743	Emerging equity market volatility. 1997 , 43, 29-77		945
1742	On biases in tests of the expectations hypothesis of the term structure of interest rates. 1997 , 44, 309-348		210
1741	The square compass rose: the evidence from Taiwan. 1997 , 7, 127-144		11
1740	Some tests of market microstructure hypotheses in the foreign exchange market. 1997 , 7, 203-229		6
1739	International interest rate transmission and volatility spillover. 1997 , 6, 67-75		8
1738	Forecasting the S&P 500 index volatility. 1997 , 6, 391-404		4
1737	Multivariate tests of the capm under heteroskedasticity: A note. 1997 , 6, 431-439		
1736	International Asset Pricing and Portfolio Diversification with Time-Varying Risk. 1997 , 52, 1881-1912		241
1735	Inflation uncertainty, money demand, and monetary deregulation: Evidence from a univariate ARCH model and cointegration tests. 1997 , 19, 279-293		4
1734	A Time Series Analysis of the Relationship between Inflation Uncertainty and Unemployment. 1997 , 19, 731-751		6
1733	Statistical Equilibrium in One-Step Forward Looking Economic Models. 1997 , 73, 365-394		5
1732	“Quasifundamental” Variation in the Price Level and the Inflation Rate. 1997 , 74, 106-151		2
1731	Chaos in East European black market exchange rates. 1997 , 51, 359-385		33
1730	Threshold Modelling of Stock Return Volatility on Eastern European Markets.. 1997 , 30, 107-125		5
1729	Volatility Clustering, Asymmetry and Hysteresis in Stock Returns: International Evidence. 1997 , 4, 1-35		9

1728	Volatility Persistence and Switching ARCH in Japanese Stock Returns. 1997 , 4, 37-57	9
1727	"Meteor showers" and "heat waves" in Greek financial markets. 1997 , 3, 364-375	
1726	The economics of conditional heteroskedasticity: Evidence from canadian and U.S. stock and futures markets. 1997 , 25, 371-385	4
1725	Quantile smoothing in financial time series. 1997 , 38, 125-148	19
1724	Volatility of exchange rate futures and high-low price spreads. 1997 , 21, 33-42	1
1723	Autoregressive Conditional Heteroscedasticity in daily wind speed measurements. 1997 , 56, 113-122	33
1722	Semiparametric and nonparametric testing for long memory: A Monte Carlo study. 1997 , 22, 247-271	21
1721	On a threshold autoregression with conditional heteroscedastic variances. 1997 , 62, 279-300	44
1720	Volatility distribution in the S&P500 stock index. 1997 , 245, 441-445	163
1719	Liberalization and food price distributions: ARCH-M evidence from Madagascar. 1997 , 22, 155-173	26
1718	Stock Return Volatility and World War II: Evidence From Garch and Garch-X Models. 1997 , 2, 17-28	9
1717	Empirical Properties of the Black Market Zlotyâ€¢Dollar Exchange Rate, 1955â€¢1990. 1997 , 2, 29-37	2
1716	Non-Linearities in East European Black-Market Exchange Rates. 1997 , 2, 39-57	9
1715	An examination of linear and nonlinear causal relationships between price variability and volume in petroleum futures markets. 1997 , 17, 385-416	42
1714	Financial Markets Trends and Studies of Singapore Futures Markets. 1998 , 5, 45-63	1
1713	Unconditional and Conditional Distributional Models for the Nikkei Index. 1998 , 5, 99-128	31
1712	A Note on the Term Structure of Implied Volatilities for the Yen/U.S. Dollar Currency Option. 1998 , 5, 227-236	1
1711	Abnormal Returns in the Acquisition Market: The Case of Bank Holding Companies, 1990â€¢1993. 1998 , 14, 145-163	17

1710	Fractionally Integrated Models With ARCH Errors: With an Application to the Swiss 1-Month Euromarket Interest Rate. 1998 , 10, 95-113	18
1709	Altered bank and exchange volatility. 1998 , 6, 173-181	5
1708	The Efficacy of Neural Networks in Predicting Returns on Stock and Bond Indices*. 1998 , 29, 405-423	45
1707	Resolving the Puzzling Intertemporal Relation between the Market Risk Premium and Conditional Market Variance: A Two-Factor Approach. 1998 , 53, 575-603	231
1706	Regulatory Uncertainty and the Volatility of Regional Electricity Company Share Prices: The Economic Consequences of Professor Littlechild. 1998 , 50, 37-46	12
1705	Towards a unified framework for high and low frequency return volatility modeling. 1998 , 52, 273-302	17
1704	Structural analysis of portfolio risk using beta impulse response functions. 1998 , 52, 336-355	12
1703	Modelling Business Cycle Nonlinearity in Conditional Mean and Conditional Variance: Some International and Sectoral Evidence. 1998 , 65, 211-229	9
1702	Macroeconomic Factors and the Asymmetric Predictability of Conditional Variances. 1998 , 4, 207-230	3
1701	On the Predictability of the Stock Market Volatility: Does History Matter?. 1998 , 4, 293-319	14
1700	Macroeconomic Determinants of European Stock Market Volatility. 1998 , 4, 361-377	51
1699	Diversification with American Depository Receipts: The Dynamics and the Pricing Factors. 1998 , 25, 683-699	54
1698	Intraday Empirical Regularities in Interest Rate and Equity Index Futures Markets, and the Effect of Macroeconomic Announcements. 1998 , 25, 921-944	11
1697	Testing for a slowly changing level with special reference to stochastic volatility. <i>Journal of Econometrics</i> , 1998 , 87, 167-189	2.6 9
1696	Modeling of financial data: Comparison of the truncated Levy flight and the ARCH(1) and GARCH(1,1) processes. 1998 , 254, 77-84	49
1695	A GARCH model of the implied volatility of the Swiss market index from option prices. 1998 , 14, 199-213	23
1694	Macroeconomic news and bond market volatility1We thank Walter Toshi Baily, Bob Korajczyk, Jim Poterba, Mark Watson, seminar participants at the University of Chicago, Columbia University, Cornell University, and the University of Montreal, and especially Ludger Hentschel (the referee)	230
1693	How big is the premium for currency risk?1We thank Geert Bekaert, Tim Bollerslev, Peter Bossaerts, Mark Carhart, John Cochrane, Magnus Dahlquist, Wayne Ferson, Linda Goldberg, Campbell Harvey, Pierre Hillion, Robert Hodrick (the referee), Olivier Ledoit, John Matsusaka, Hans Mikkelson, Angel Serrat and Ivo Welch, as well as workshop participants at INSEAD, University of California at Los Angeles, University of Southern California, University of Rochester, Southern Methodist University, University of Califor. 1998 , 49, 375-412	310

1692	The relation between implied and realized volatility. 1998 , 50, 125-150		626
1691	Neural network forecasting of the British Pound/US Dollar exchange rate. 1998 , 26, 495-506		121
1690	Stock futures: the effects of their trading on the underlying stocks in Australia. 1998 , 8, 285-301		13
1689	The information content of the forward premium and the forward forecast error. 1998 , 8, 381-391		2
1688	Predictive models for ground ozone and nitrogen dioxide time series. 1998 , 9, 393-406		11
1687	Identifying trends in climate: an application to the cenozoic. 1998 , 18, 583-594		2
1686	Return distributions and the day-of-the-week effects in the stock exchange of Thailand. 1998 , 22, 97-107		19
1685	Stock returns and volatility: Another look. 1998 , 22, 5-18		3
1684	The detection and estimation of long memory in stochastic volatility. <i>Journal of Econometrics</i> , 1998 , 83, 325-348	2.6	383
1683	Testing for GARCH effects: a one-sided approach. <i>Journal of Econometrics</i> , 1998 , 86, 97-127	2.6	37
1682	Testing for serial correlation in multivariate regression models. <i>Journal of Econometrics</i> , 1998 , 86, 193-220		16
1681	The exact quasi-likelihood of time-dependent ARMA models. 1998 , 68, 31-45		9
1680	Some statistical results on autoregressive conditionally heteroscedastic models. 1998 , 68, 193-202		3
1679	Sensitivity of the bank stock returns distribution to changes in the level and volatility of interest rate: A GARCH-M model. 1998 , 22, 535-563		140
1678	Forecasting exchange rate volatility using conditional variance models selected by information criteria. 1998 , 61, 273-278		28
1677	Risk, Return and Regulation in Chinese Stock Markets. 1998 , 50, 239-256		69
1676	Central bank intervention and exchange rate volatility. 1998 , 17, 161-190		249
1675	On inflation and inflation uncertainty in the G7 countries. 1998 , 17, 671-689		182

1674	International transmission of information: evidence from the Euroyen and Eurodollar futures markets. 1998 , 17, 909-929	19
1673	Daily serial correlation, trading volume and price limits: Evidence from the Taiwan stock market. 1998 , 6, 251-273	36
1672	Endogenous risk in rational-expectations commodity models: A multivariate generalized ARCH-M approach. 1998 , 5, 99-129	22
1671	Testing for mean reversion in heteroskedastic data based on Gibbs-sampling-augmented randomization. 1998 , 5, 131-154	79
1670	Multivariate stochastic volatility models: Estimation and a comparison with VGARCH models. 1998 , 5, 155-173	63
1669	Time to maturity in the basis of stock market indices: Evidence from the S&P 500 and the MMI. 1998 , 5, 177-195	14
1668	Hedging foreign currency portfolios. 1998 , 5, 197-220	53
1667	Real interest rates and shifts in macroeconomic volatility. 1998 , 5, 241-261	0
1666	The quality of market volatility forecasts implied by S&P 100 index option prices. 1998 , 5, 317-345	312
1665	Estimating EGARCH-M models: Science or art?. 1998 , 38, 167-180	15
1664	Target zones and exchange rates:. 1998 , 45, 1-35	50
1663	The distribution of exchange rate returns and the pricing of currency options. 1998 , 45, 351-368	8
1662	Financial markets as adaptive systems. 1998 , 41, 239-244	81
1661	Similarities in the Distribution of Stock Market Price Changes between the Eighteenth and Twentieth Centuries. 1998 , 71, 55-79	19
1660	New Insights into Smile, Mispricing, and Value at Risk: The Hyperbolic Model. 1998 , 71, 371-405	247
1659	Evaluation of volatility forecasts in an economic value framework. 1998 , 7, 221-236	1
1658	Stochastic properties and predictability of intraday Taiwan exchange rates. 1998 , 7, 207-220	2
1657	Structural models: Intra/Inter-day volatility transmission and spillover persistence of the HSI, HSIF and S&P500 futures. 1998 , 7, 19-36	9

1656	Are exchange rates determined by macroeconomic factors?. 1998 , 30, 553-567	2
1655	Extreme events from the return-volume process: a discretization approach for complexity reduction. 1998 , 8, 267-278	11
1654	Forecasting index volatility: sampling interval and non-trading effects. 1998 , 8, 477-485	23
1653	.	
1652	Modelling the asymmetry of stock market volatility. 1998 , 8, 145-153	35
1651	The risk premium of volatility implicit in currency options.	
1650	A comparison of short-term interest rate models: empirical tests of interest rate volatility. 1998 , 8, 505-512	2
1649	Asymmetric volatility in industrial production: some international evidence. 1998 , 5, 375-381	4
1648	Forecasting catfish industry prices using linear and nonlinear methods. 1998 , 2, 71-80	5
1647	Dynamic Bivariate Mixture Models: Modeling the Behavior of Prices and Trading Volume. 1998 , 16, 101	27
1646	[Real and Spurious Long-Memory Properties of Stock-Market Data]: Comment. 1998 , 16, 269	8
1645	Testing the conditional CAPM using multivariate GARCH-M. 1998 , 8, 377-388	27
1644	Testing for serial correlation in the presence of dynamic heteroscedasticity. 1998 , 17, 31-55	7
1643	A joint test for arch and bilinearity in the regression model. 1998 , 7, 171-181	7
1642	Sparseness and Roughness of Foreign Exchange Rates. 1998 , 09, 711-719	58
1641	The hedging effectiveness of DAX futures. 1998 , 4, 345-355	28
1640	Episodic nonstationarity in exchange rates. 1998 , 5, 719-722	26
1639	Interaction of volatility and autocorrelation in foreign stock returns. 1998 , 5, 715-717	8

1638	Disagreement as a Measure of Uncertainty: A Comment on Bomberg. 1998 , 30, 411	16
1637	Threshold nonlinearities in output: some international evidence. 1998 , 30, 323-333	15
1636	Smooth-Transition GARCH Models. 1998 , 3,	52
1635	Stock Returns and Volatility: an empirical study of Chinese stock markets. 1998 , 12, 129-139	20
1634	A Markov-Chain Sampling Algorithm for GARCH Models. 1998 , 3,	4
1633	An International Study of Efficiency and Risk in Money Markets. 1998 , 01, 389-424	
1632	The Dynamics of the Australian Short-Term Interest Rate. 1998 , 23, 213-234	14
1631	Inflation and relative price volatility in Russian food markets. 1998 , 25, 373-394	9
1630	Econometrics. 1998 ,	22
1629	TIME VARIATIONS IN RISK PREMIA, VOLATILITY, AND REWARD-TO-VOLATILITY. 1998 , 21, 431-446	9
1628	Volatility and autocorrelation in major European stock markets. 1998 , 4, 61-74	6
1627	Information Transmission Across Eurodollar Futures Markets. 1998 , 01, 235-245	0
1626	Extremes of stochastic volatility models. 1998 , 8, 664	18
1625	Dynamic Bivariate Mixture Models: Modeling the Behavior of Prices and Trading Volume. 1998 , 16, 101-109	41
1624	An investigation of the maximal moments of exchange rates. 1998 , 5, 603-606	
1623	The mean-variance model with capital controls and expectations formation. A test on German portfolio data. 1998 , 8, 333-346	2
1622	Value at Risk and Extreme Values. 1998 , 31, 45-49	1
1621	Nonlinear Dependence, Asymmetry and Thresholds in Australian Futures Markets. 1998 , 31, 333-340	1

1620	Comment. 1998 , 16, 269-271	6
1619	ON STOCK RETURN SEASONALITY AND CONDITIONAL HETEROSKEDASTICITY. 1998 , 21, 229-246	17
1618	Limiting distributions of maximum likelihood estimators for unstable autoregressive moving-average time series with general autoregressive heteroscedastic errors. 1998 , 26, 84	68
1617	FORECASTING CORPORATE PERFORMANCE: VECM COMPARISON WITH OTHER TIME SERIES MODELS. 1998 , 19, 49-61	1
1616	Evidence of forward discount determinants and volatility behavior. 1998 , 25, 538-552	5
1615	Fractional cointegration tests with GARCH. 1998 , 8, 329-332	
1614	A Closed-Form GARCH Option Pricing Model. 1998 ,	10
1613	Which Moments to Match?. 1998 ,	
1612	A NEW METHOD TO ESTIMATE STOCHASTIC VOLATILITY MODELS: A LOG-GARCH APPROACH. 1998 , 28, 101-114	3
1611	Pitfalls in Estimating Jump-Diffusion Models. 1998 ,	27
1610	Benchmarks and software standards: A case study of GARCH procedures. 1998 , 25, 59-71	52
1609	The Effects of Stamp Duty on the Level and Volatility of Equity Prices. 1998 ,	14
1608	Information, Trading Volume and International Stock Market Comovements. 1998 ,	2
1607	Statistical Properties of the Asymmetric Power ARCH Process. 1998 ,	3
1606	Explaining Bond Returns in Heterogeneous Agent Models: The Importance of Higher Order Moments. 1999 ,	0
1605	Market Risk and Model Risk for a Financial Institution Writing Options. 1999 ,	2
1604	Market Timing Ability and Volatility Implied in Investment Newsletters' Asset Allocation Recommendations. 1999 ,	0
1603	Fluctuations and their correlations in econophysics. 1999 , 197-210	0

1602	Dynamic Volatility Trading Strategies in the Currency Option Market Using Stochastic Volatility Forecasts. 1999 ,	0
1601	. 1999 ,	2
1600	A method for parameter estimation in the NARMAX model with ARCH errors by RBF networks.	0
1599	Price Discovery in Strategically Linked Markets. 1999 , 6, 77-87	7
1598	Do foreign investments affect foreign exchange and stock markets - the case of Taiwan. 1999 , 31, 1303-1314	16
1597	The interactions between trading volume and volatility: evidence from the equity options markets. 1999 , 9, 627-637	2
1596	Pricing Foreign Currency and Cross-Currency Options Under GARCH. 1999 , 7, 51-63	23
1595	Investment Returns and Inflation Models: Some Australian Evidence. 1999 , 5, 237-267	5
1594	Has the effect of money shocks on interest rates really vanished? Further evidence of the liquidity effect. 1999 , 31, 743-754	5
1593	Forecasting exchange rate volatility using autoregressive random variance model. 1999 , 9, 583-591	13
1592	Modelling financial time series with switching state space models.	1
1591	Modeling Mineral and Energy Markets. 1999 ,	3
1590	Autocorrelations, returns and Australian stock indices. 1999 , 6, 581-584	2
1589	Limit Moves as Censored Observations of Equilibrium Futures Price in GARCH Processes. 1999 , 17, 397-408	15
1588	A monte carlo investigation of the BDS statistic. 1999 , 62, 319-356	1
1587	Convenience yield, mean reverting prices, and long memory in the petroleum market. 1999 , 9, 31-50	14
1586	AVALANCHE DYNAMICS AND TRADING FRICTION EFFECTS ON STOCK MARKET RETURNS. 1999 , 10, 1149-1162	50
1585	Estimation of the effective bid-ask spread on high frequency Danish bond data. 1999 , 5, 109-122	

1584	A class of continuous-time garch-type processes. 1999 , 65, 229-254		
1583	Oil price shocks and stock market activity. 1999 , 21, 449-469		933
1582	Elements for a theory of financial risks. 1999 , 263, 415-426		12
1581	Characteristic times in stock market indices. 1999 , 269, 98-110		35
1580	Applications of statistical mechanics to finance. 1999 , 274, 216-221		36
1579	The second moment and the autocovariance function of the squared errors of the GARCH model. <i>Journal of Econometrics</i> , 1999 , 90, 63-76	2.6	40
1578	Monte Carlo inference in econometric models with symmetric stable disturbances. <i>Journal of Econometrics</i> , 1999 , 88, 365-401	2.6	43
1577	Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study. <i>Journal of Econometrics</i> , 1999 , 91, 61-87	2.6	140
1576	Consistent model specification tests for time series econometric models. <i>Journal of Econometrics</i> , 1999 , 92, 101-147	2.6	78
1575	Estimation of dynamic and ARCH Tobit models. <i>Journal of Econometrics</i> , 1999 , 92, 355-390	2.6	32
1574	A testable version of the Pareto-stable CAPM. 1999 , 29, 61-81		11
1573	The GARCH(1,1)-M model: results for the densities of the variance and the mean. 1999 , 24, 83-94		3
1572	The Effect of Exchange Rate Volatility on Trade in Durables. 1999 , 7, 189-201		27
1571	Endogenous Exchange Rate Volatility, Trading Volume and Interest Rate Differentials in a Model of Portfolio Selection. 1999 , 7, 202-218		14
1570	UK Output Variability and Growth: Some Further Evidence. 1999 , 46, 175-184		40
1569	The Impact of Inflation Uncertainty on Interest Rates in the UK. 1999 , 46, 207-218		22
1568	Does Interest Rate Volatility Affect the US M1 Demand Function? Evidence From Cointegration. 1999 , 67, 621-648		10
1567	A Unifying Microstructure Framework for Modeling Intraday and Interday Asset Pricing Dynamics: the Case of Exchange Rates. 1999 , 5, 341-368		1

1566	Stationary and Non-stationary Simultaneous Switching Autoregressive Models with an Application to Financial Time Series. 1999 , 50, 161-190		4
1565	Pricing Options under Generalized GARCH and Stochastic Volatility Processes. 1999 , 54, 377-402		141
1564	Market Risk and Model Risk for a Financial Institution Writing Options. 1999 , 54, 1465-1499		110
1563	Non-storables, Simultaneity and Price Determination: The Australian (Finished) Live Cattle Market. 1999 , 38, 461-480		3
1562	Distribution theory for unit root tests with conditional heteroskedasticity. <i>Journal of Econometrics</i> , 1999 , 91, 113-144	2.6	84
1561	Properties of moments of a family of GARCH processes. <i>Journal of Econometrics</i> , 1999 , 92, 173-192	2.6	158
1560	Efficiency comparisons of maximum-likelihood-based estimators in GARCH models. <i>Journal of Econometrics</i> , 1999 , 93, 93-111	2.6	29
1559	A Cross-Validation Analysis of Neural Network Out-of-Sample Performance in Exchange Rate Forecasting. 1999 , 30, 197-216		83
1558	Statistical Analysis of Financial Volatility by Wavelet Shrinkage. 1999 , 1, 423-443		10
1557	Bayesian Estimation of ARMA-GARCH Model of Weekly Foreign Exchange Rates. 1999 , 6, 71-84		0
1556	Modeling Shanghai stock market volatility. 1999 , 87, 141-152		9
1555	The Effect of (Mis-Specified) GARCH Filters on the Finite Sample Distribution of the BDS Test. 1999 , 13, 147-162		22
1554	Nonlinear dynamics: Evidence for a small stock exchange. 1999 , 24, 45-59		6
1553	Detecting self-organisational change in economic processes exhibiting logistic growth. 1999 , 9, 109-133		25
1552	Feedback trading in exchange-rate markets: Evidence from within and across economic blocks. 1999 , 23, 1-14		13
1551	Modelling conditional heteroskedasticity: Application to the "BEX-35" stock-return index. 1999 , 1, 215-238		12
1550	Additive outliers, GARCH and forecasting volatility. 1999 , 15, 1-9		142
1549	Dancing with bulls and bears: Nearest-neighbour forecasts for the Nikkei index. 1999 , 11, 395-413		26

1548	Time-varying risk premia in foreign exchange and equity markets: evidence from Asiaâ€acific countries. 1999 , 9, 291-316	21
1547	Distribution-free posterior analysis of econometric models. 1999 , 15, 147-168	1
1546	Detecting and modeling changing volatility in the copper futures market. 1999 , 19, 79-100	14
1545	A further look at transaction costs, short sale restrictions, and futures market efficiency: The case of Korean stock index futures. 1999 , 19, 153-174	40
1544	The relationship between spot and futures prices: Evidence from the crude oil market. 1999 , 19, 175-193	177
1543	The temporal relationship between derivatives trading and spot market volatility in the U.K.: Empirical analysis and Monte Carlo evidence. 1999 , 19, 245-270	26
1542	Modeling nonlinear dynamics of daily futures price changes. 1999 , 19, 325-351	22
1541	Margin requirements and futures activity: Evidence from the soybean and corn markets. 1999 , 19, 433-455	18
1540	VaR without correlations for portfolios of derivative securities. 1999 , 19, 583-602	187
1539	Harvest contract price volatility for cotton. 1999 , 19, 717-733	10
1538	Contemporary and long-run correlations: A covariance component model and studies on the S&P 500 cash and futures markets. 1999 , 19, 877-894	12
1537	Volatility and maturity effects in the Nikkei index futures. 1999 , 19, 895-909	32
1536	Multifractal analysis of foreign exchange data. 1999 , 15, 29-53	123
1535	A Monte Carlo study of the forecasting performance of empirical SETAR models. 1999 , 14, 123-141	74
1534	Testing for ARCH in the presence of additive outliers. 1999 , 14, 539-562	74
1533	Evaluating volatility and interval forecasts. 1999 , 18, 111-128	37
1532	Performance of GARCH models in forecasting stock market volatility. 1999 , 18, 333-343	41
1531	A Quantile Regression Approach to Estimating the Distribution of Multiperiod Returns. 1999 , 7, 64-78	59

1530	Asymmetric Nonlinear Smooth Transition Garch Models. 1999 , 191-207	32
1529	Bayesian Unit-Root Testing in Stochastic Volatility Models. 1999 , 17, 491-496	8
1528	Performance of control charts for autoregressive conditional heteroscedastic processes. 1999 , 26, 701-714	6
1527	A new method for estimating value-at-risk of Brady bond portfolios.	
1526	Exchange rate volatility in the EMS before and after the fall. 1999 , 6, 717-722	16
1525	.	1
1524	Forecasting unemployment. 1999 , 6, 605-607	12
1523	Modeling asset market volatility in a small market:. 1999 , 9, 1-18	8
1522	Combining conditional volatility forecasts using neural networks: an application to the EMS exchange rates. 1999 , 9, 407-422	36
1521	Financial derivatives introduction and stock return volatility in an emerging market without clearinghouse: The Mexican experience. 1999 , 6, 153-176	5
1520	Target zones and conditional volatility: The role of realignments. 1999 , 6, 177-192	34
1519	The behaviour of some UK equity indices: An application of Hurst and BDS tests. 1999 , 6, 267-282	70
1518	Structural change and time dependence in models of stock returns. 1999 , 6, 283-308	32
1517	Common stochastic trends and volatility in Asian-Pacific equity markets. 1999 , 10, 161-172	31
1516	Empirical analysis of real and financial volatilities on stock excess returns. 1999 , 10, 187-200	3
1515	Evidence of psychological barriers in the conditional moments of major world stock indices. 1999 , 8, 73-91	17
1514	International foreign exchange agreements and nominal exchange rate volatility: a GARCH application. 1999 , 10, 453-472	10
1513	Trading volumes and transaction costs in the foreign exchange market: Evidence from daily dollarâ¬ yen spot data. 1999 , 23, 801-824	51

1512	Capital standard, forbearance and deposit insurance pricing under GARCH. 1999 , 23, 1691-1706	36
1511	Three centuries of asset pricing. 1999 , 23, 1745-1769	25
1510	Capturing downside risk in financial markets: the case of the Asian Crisis. 1999 , 18, 853-870	46
1509	VALUE-AT-RISK MODELS AND OPTION PORTFOLIOS. 1999 , 18, 107-121	
1508	Linear, non-linear and essential foreign exchange rate prediction with simple technical trading rules. 1999 , 47, 91-107	194
1507	Technical trading rule profitability and foreign exchange intervention. 1999 , 49, 125-143	234
1506	GARCH in question and as a benchmark. 1999 , 8, 1-20	2
1505	Dynamic futures hedging in currency markets. 1999 , 5, 299-314	10
1504	Modelling the risk premium in the black-market zloty-dollar exchange rate. 1999 , 6, 209-214	
1503	A New Test for ARCH Effects and Its Finite-Sample Performance. 1999 , 17, 91	8
1502	Limit Moves as Censored Observations of Equilibrium Futures Price in GARCH Processes. 1999 , 17, 397	11
1501	Bayesian Unit-Root Testing in Stochastic Volatility Models. 1999 , 17, 491	12
1500	The volatility of US term structure term premia 1952 - 1991. 1999 , 9, 263-271	1
1499	Financial Market Efficiency Tests. 1999 , 221-311	
1498	Markov Chain Monte Carlo Estimation of Regime Switching Vector Autoregressions. 1999 , 29, 47-79	13
1497	Unterschiedliche Volatilitätsregime am deutschen Rentenmarkt / Different Volatility Regimes on the German Bond Market. 1999 , 219, 375-392	
1496	On the probabilistic properties of a double threshold ARMA conditional heteroskedastic model. 1999 , 36, 688-705	8
1495	Parameter estimation in stochastic differential equations: An overview. 1999 , 32, 4994-5005	

1494	ARE TECHNOLOGY SHOCKS NONLINEAR?. 1999 , 3, 506-533	11
1493	Aborted property transactions: seller under-compensation in the absence of legal recourse. 1999 , 17, 126-144	8
1492	A New Test for ARCH Effects and its Finite-Sample Performance. 1999 , 17, 91-108	11
1491	Are higher levels of returns less predictable? The case of US and UK. 1999 , 22, 18-27	
1490	Big players and the Russian rouble: explaining volatility dynamics. 1999 , 25, 49-63	4
1489	Heteroscedastic Exchange Rates and Time-Varying Optimal Intervention Rules. 1999 , 32, 1174	1
1488	Is Intervention a Signal of Future Monetary Policy? Evidence from the Federal Funds Futures Market. 1999 , 31, 54	37
1487	On the probabilistic properties of a double threshold ARMA conditional heteroskedastic model. 1999 , 36, 688-705	75
1486	Meltdown of 1987 and meteor showers among Pacific-Basin stock markets. 2000 , 10, 71-80	6
1485	A general model for short-term interest rates. 2000 , 32, 111-121	4
1484	Exchange risk premia in the European monetary system. 2000 , 10, 351-360	3
1483	Fiscal policy and the term premium in real interest rate differentials. 2000 , 10, 413-417	2
1482	Exchange controls and the transmission of equity market volatility: the case of the UK. 2000 , 10, 317-322	2
1481	Climate cooperation as development policy: the case Of Costa Rica. 2000 , 3, 63	6
1480	A Heavy Traffic Approximation for Workload Processes with Heavy Tailed Service Requirements. 2000 , 46, 1236-1248	10
1479	Expectations Hypotheses Tests. 2000 ,	4
1478	A model for long memory conditional heteroscedasticity. 2000 , 10, 1002	69
1477	Capital Requirement: A New Method Based on Extreme Price Variations. 2000 , 2, 42-50	1

1476	Does Volatility Pay?. 2000 , 2, 27-35	
1475	An Autoregressive Heteroskedastic in the Mean (ARCH-M) Analysis of International Stock Market Indexes. 2000 , 26, 46-56	1
1474	VOLUMEâVOLATILITY DYNAMICS IN AN INTERTEMPORAL ASSET PRICING MODEL. 2000 , 4, 506-533	2
1473	Estimating time-varying optimal hedge ratios on futures markets. 2000 , 20, 73-87	8
1472	Market volatility and the demand for hedging in stock index futures. 2000 , 20, 105-125	39
1471	Intra-day volatility components in FTSE-100 stock index futures. 2000 , 20, 425-444	6
1470	Examining futures price changes and volatility on the trading day after a limit-lock day. 2000 , 20, 445-466	22
1469	Weekday dependence of German stock market returns. 2000 , 16, 47-71	3
1468	Memory in returns and volatilities of futures' contracts. 2000 , 20, 525-543	54
1467	Stock index futures trading and volatility in international equity markets. 2000 , 20, 661-685	102
1466	Modeling the conditional mean and variance of the short rate using diffusion, GARCH, and moving average models. 2000 , 20, 717-751	10
1465	Determinants of endogenous price risk in corn and wheat futures markets. 2000 , 20, 753-774	24
1464	An empirical analysis of alternative parametric ARCH models. 2000 , 15, 117-136	37
1463	Stochastic volatility models: conditional normality versus heavy-tailed distributions. 2000 , 15, 137-160	73
1462	Switching volatility in private international equity markets. 2000 , 5, 265-283	46
1461	A quantile regression neural network approach to estimating the conditional density of multiperiod returns. 2000 , 19, 299-311	135
1460	Forecasting time-dependent conditional densities: a semi non-parametric neural network approach. 2000 , 19, 355-374	30
1459	Daily exchange rate behaviour and hedging of currency risk. 2000 , 15, 671-696	26

1458	Parameter estimation in stochastic differential equations: An overview. 2000 , 24, 83-94		59
1457	Arch model with Box-Cox transformed dependent variable. 2000 , 50, 365-374		6
1456	Regime switching in foreign exchange rates:.. <i>Journal of Econometrics</i> , 2000 , 94, 239-276	2.6	139
1455	Bayesian analysis of ARMA-ARCH models: A Markov chain sampling approach. <i>Journal of Econometrics</i> , 2000 , 95, 57-69	2.6	75
1454	Extremal behavior of the autoregressive process with ARCH(1) errors. 2000 , 85, 189-207		24
1453	Time-independent models of asset returns revisited. 2000 , 282, 304-324		11
1452	Reconciling econophysics with macroeconomic theory. 2000 , 282, 325-335		10
1451	A dynamical model describing stock market price distributions. 2000 , 283, 559-567		21
1450	Elements for a theory of financial risks. 2000 , 285, 18-28		9
1449	Modelling high-frequency economic time series. 2000 , 288, 444-450		8
1448	Explaining bond returns in heterogeneous agent models: The importance of higher-order moments. 2000 , 24, 1381-1404		3
1447	Surrogate time series. 2000 , 142, 346-382		1163
1446	Realistic Statistical Modelling of Financial Data. 2000 , 68, 233-258		62
1445	Foreign Speculators and Emerging Equity Markets. 2000 , 55, 565-613		909
1444	Non-monotonic hazard functions and the autoregressive conditional duration model. 2000 , 3, 16-38		116
1443	BUGS for a Bayesian analysis of stochastic volatility models. 2000 , 3, 198-215		113
1442	Some aspects of modeling and statistical inference for financial models. 2000 , 54, 265-292		
1441	Time Varying Beta Risk: An Analysis of Alternative Modelling Techniques. 2000 , 27, 523-554		76

1440	Moments of Markov switching models. <i>Journal of Econometrics</i> , 2000 , 96, 75-111	2.6	209
1439	Inflation, inflation uncertainty, and monetary policy in Turkey: 1960-1998. 2000 , 18, 170-180		21
1438	The level and uncertainty of inflation: results from OECD forecasts. 2000 , 38, 58-72		36
1437	Marketing Category Forecasting: An Alternative of BVAR-Artificial Neural Networks*. 2000 , 31, 789-812		10
1436	On Testing the Random-Walk Hypothesis: A Model-Comparison Approach. 2000 , 35, 105-124		102
1435	The effect of barge and ocean freight price volatility in international grain markets. 2000 , 25, 41-58		21
1434	OUTPUT GROWTH AND VARIABILITY OF EXPORT AND IMPORT GROWTH: INTERNATIONAL EVIDENCE FROM GRANGER CAUSALITY TESTS. 2000 , 38, 141-163		4
1433	A study towards a unified approach to the joint estimation of objective and risk neutral measures for the purpose of options valuation. 2000 , 56, 407-458		363
1432	Volatility of real GDP: some evidence from the United States, the United Kingdom and Japan. 2000 , 12, 143-152		20
1431	Time-varying market, interest rate, and exchange rate risk premia in the US commercial bank stock returns. 2000 , 10, 397-420		34
1430	The temporal dimension of risk. 2000 , 40, 189-204		1
1429	Estimating non-linear ARMA models using Fourier coefficients. 2000 , 16, 333-347		57
1428	Modeling volatility in political time series. 2000 , 19, 95-110		8
1427	Implied Volatility in the U.K. Commercial Property Market: Empirical Evidence Based on Transaction Data. 2000 , 20, 5-24		10
1426	Regulatory Uncertainty and Share Price Volatility: the English and Welsh Water Industry-Periodic Price Review. 2000 , 17, 87-100		19
1425	Dynamic Volatility Trading Strategies in the Currency Option Market. 2000 , 4, 133-154		19
1424	Asymmetric information about volatility: How does it affect implied volatility, option prices and market liquidity?. 2000 , 3, 215-236		12
1423	Korean Currency Crisis and Regime Change:A Multivariate GARCH Model with Bayesian Approach. 2000 , 7, 31-44		4

1422	Structural Changes in Volatility of Foreign Exchange Rates after the Asian Financial Crisis. 2000 , 7, 69-82	3
1421	Simulating economic transition processes by genetic programming. 2000 , 97, 265-286	12
1420	The Stochastically Subordinated Poisson Normal Process for Modelling Financial Assets. 2000 , 100, 133-164	2
1419	A Closed-Form GARCH Option Valuation Model. 2000 , 13, 585-625	574
1418	Output variability and economic growth: The case of Australia. 2000 , 24, 275-282	13
1417	Forecasting interest rates volatilities by GARCH (1,1) and stochastic volatility models. 2000 , 41, 409-422	6
1416	Efficient posterior integration in stable paretian models. 2000 , 41, 305-325	3
1415	Discrete time option pricing with flexible volatility estimation. 2000 , 4, 189-207	48
1414	Using Daily Range Data to Calibrate Volatility Diffusions and Extract the Forward Integrated Variance. 2000 ,	1
1413	On the Statistical Significance of Event Effects on Unsystematic Volatility. 2000 ,	
1412	A Closed-Form GARCH Option Valuation Model. 2000 ,	3
1411	Does the Firm's Business Geographical Distribution affect Stock Return Intraday Volatility?. 2000 ,	
1410	Asymmetry and Downside Risk in Foreign Exchange Markets. 2000 ,	4
1409	The Ability of Multivariate Edgeworth-Sargan Density Capturing Financial Data Behaviour. 2000 ,	
1408	The Economic Value of Volatility Timing. 2000 ,	1
1407	Autoregressive Conditional Skewness. 2000 ,	0
1406	Derivatives on Volatility: Some Simple Solutions Based on Observables. 2000 ,	18
1405	Perfect and Imperfect Credibility: A Brazilian Target Zone Analysis. 2000 ,	1

1404	Forecasting Fundamental Stock Price Distributions. 2000,	0
1403	On Stochastic Volatility and More Powerful Parametric Tests of Event Effects on Unsystematic Returns. 2000,	2
1402	An estimate of the control premium in South Africa. 2000, 29, 25-33	3
1401	. 2000,	13
1400	Accelerated Monte Carlo integration: an application to dynamic latent variables models. 2000, 47-70	1
1399	Simulation-based Bayesian inference for economic time series. 2000, 255-300	4
1398	International Trade Relations and the Contagious Effects of the Asian Financial Crisis. 2000, 03, 367-399	7
1397	Price Clustering in the Nikkei 225 Stock Index Futures Contract on the SIMEX: An Intraday Empirical Analysis. 2000, 03, 519-533	1
1396	A Decision Procedure for Bilinear Time Series Based on the Asymptotic Separation. 2000, 33, 333-348	1
1395	The effect of non-normal disturbances and conditional heteroskedasticity on multiple cointegration tests. 2000, 65, 173-189	25
1394	Semiparametric ARCH Models: An Estimating Function Approach. 2000, 18, 174-186	13
1393	ESTIMATION IN CONTINUOUS-TIME STOCHASTIC VOLATILITY MODELS USING NONLINEAR FILTERS. 2000, 03, 279-308	17
1392	Testing volatility on the Trinidad and Tobago Stock Exchange. 2000, 10, 207-220	8
1391	The value of price- and quantity-fixing contracts for piglets in Finland. 2000, 27, 431-447	15
1390	On Nonlinear, Stochastic Dynamics in Economic and Financial Time Series. 2000, 4,	2
1389	Change-Point Estimation in ARCH Models. 2000, 6, 513	148
1388	Measuring volatility using bilinear GARCH models. 2000, 29, 7-10	3
1387	Hedging in the Freight Futures Market. 2000, 8, 41-58	41

1386	Price discovery in strategically-linked markets: the case of the gold-silver spread. 2000 , 10, 227-234	26
1385	Value at Risk Estimates for Brady Bond Portfolios. 2000 , 10, 7-23	2
1384	ATA: the Artificial Technical Analyst. Building intra-day market strategies.	
1383	Long memory stochastic volatility : A bayesian approach. 2000 , 29, 1367-1378	3
1382	Long-term memory in stock market volatility. 2000 , 10, 519-524	18
1381	Levy scaling in random walks with fluctuating variance. 2000 , 61, 93-9	14
1380	Day of the week effect in emerging Asian stock markets: evidence from the GARCH model. 2000 , 10, 235-242	85
1379	The impact of futures trading on underlying stock index volatility: the case of the FTSE Mid 250 contract. 2000 , 7, 439-442	20
1378	Forecasting UK stock market volatility. 2000 , 10, 435-448	58
1377	Is Implied Correlation Worth Calculating?. 2000 , 7, 65-81	41
1376	Fat Tails and the Capital Asset Pricing Model. 2000 , 17-39	1
1375	On the Cusum test for parameter changes in garch(1,1) Models. 2000 , 29, 445-462	40
1374	The Impact of Financial Liberalization on Stock Price Volatility in Emerging Markets. 2000 , 28, 321-339	45
1373	The Evolution of Stock Markets in Transition Economies. 2000 , 28, 456-472	57
1372	Value at risk models for Dutch bond portfolios. 2000 , 24, 1131-1154	56
1371	Regulatory lessons for emerging stock markets from a century of evidence on transactions costs and share price volatility in the London Stock Exchange. 2000 , 24, 577-601	40
1370	Volatility spillover effects from Japan and the US to the Pacific Basin. 2000 , 19, 207-233	402
1369	A multi-country study of power ARCH models and national stock market returns. 2000 , 19, 377-397	66

1368	Constant vs. time-varying hedge ratios and hedging efficiency in the BIFFEX market. 2000 , 36, 229-248	40
1367	Central bank intervention and exchange rates: the case of Sweden. 2000 , 10, 303-322	31
1366	An examination of causality and predictability between Australian domestic and offshore interest rates. 2000 , 10, 83-106	2
1365	The fractal structure of exchange rates: measurement and forecasting. 2000 , 10, 163-180	9
1364	The microstructure of the Chinese stock market. 2000 , 11, 79-97	57
1363	The interaction and volatility asymmetry of unexpected returns in the greater China stock markets. 2000 , 11, 129-149	59
1362	Stochastic correlation across international stock markets. 2000 , 7, 373-388	48
1361	Volatility dynamics under duration-dependent mixing. 2000 , 7, 345-372	18
1360	Testing the Volatility Term Structure Using Option Hedging Criteria. 2000 , 8, 10-28	34
1359	Residual-Based Tests for Normality in Autoregressions: Asymptotic Theory and Simulation Evidence. 2000 , 18, 40	13
1358	From Catastrophe to Chaos: A General Theory of Economic Discontinuities. 2000 ,	49
1357	The variability of inflation and real stock returns. 2000 , 10, 655-665	15
1356	Stock Market Openings: Experience of Emerging Economies. 2000 , 73, 25-66	278
1355	Time Series Analysis and Its Applications. 2000 ,	502
1354	The effects of trading activity on market volatility. 2000 , 6, 163-175	50
1353	Heteroscedasticity in stock returns data revisited: volume versus GARCH effects. 2000 , 10, 553-560	48
1352	Finite nonparametric graph model for foreign exchange volatility. 2000 , 29, 1347-1365	3
1351	The effects of outliers on two nonlinearity tests. 2000 , 29, 897-918	7

1350	Financial Modelling. 2000 ,	2
1349	Multivariate arma models with generalized autoregressive linear innovation. 2000 , 18, 231-260	2
1348	The effect of exchange rate shocks on the volatility of Australian sector excess returns: a note. 2000 , 7, 77-81	3
1347	Residual-Based Tests for Normality in Autoregressions: Asymptotic Theory and Simulation Evidence. 2000 , 18, 40-50	38
1346	Conditional Volatility Measures of Inflation Uncertainty: Evidence from the Greek Experience. 2000 , 30, 145-156	
1345	Bayesian Analysis of Dynamic Bivariate Mixture Models: Can They Explain the Behavior of Returns and Trading Volume?. 2000 , 18, 199	5
1344	Functional-Coefficient Regression Models for Nonlinear Time Series. 2000 , 95, 941-956	363
1343	Volatility and information flows in emerging equity market. 2000 , 9, 405-420	44
1342	Detecting Nonlinear Serial Dependence. 2000 , 39-49	10
1341	Nonlinearity in Stochastic Processes: What it is and Why it Matters. 2000 , 1-38	1
1340	Artificially Generated Data: Power and Model Specification Considerations. 2000 , 73-93	
1339	Full Bayesian Inference for GARCH and EGARCH Models. 2000 , 18, 187	23
1338	Bayesian Analysis of Dynamic Bivariate Mixture Models: Can They Explain the Behavior of Returns and Trading Volume?. 2000 , 18, 199-210	16
1337	Full Bayesian Inference for GARCH and EGARCH Models. 2000 , 18, 187-198	48
1336	Nonlinearities in the black market zloty-dollar exchange rate: some further evidence. 2001 , 11, 209-220	3
1335	Efficiently ARMA&GARCH estimated trading volume characteristics in thinly traded markets. 2001 , 11, 539-556	11
1334	High-Frequency Data, Frequency Domain Inference, and Volatility Forecasting. 2001 , 83, 596-602	85
1333	Stock return process and expected depreciation over the Asian financial crisis. 2001 , 33, 905-912	14

1332	Chapter 2 Uncertainty, risk aversion, and risk management for agricultural producers. 2001 , 1, 87-153	103
1331	A Regime-Switching Model of Long-Term Stock Returns. 2001 , 5, 41-53	231
1330	The Determinants of Asymmetric Volatility. 2001 , 14, 837-859	252
1329	Econometric Modelling of Stock Market Intraday Activity. 2001 ,	57
1328	Modelling the volatility in East European emerging stock markets: evidence on Hungary and Poland. 2001 , 11, 445-456	34
1327	SEQUENTIAL METHODS FOR DETECTING CHANGES IN THE VARIANCE OF ECONOMIC TIME SERIES. 2001 , 20, 235-262	25
1326	Evaluating forecasts from SETAR models of exchange rates. 2001 , 20, 133-148	33
1325	Volatility spillovers in East European black-market exchange rates. 2001 , 20, 367-378	19
1324	Jumps and time-varying correlations in daily foreign exchange rates. 2001 , 20, 611-637	25
1323	Central bank interventions and exchange rate band regimes. 2001 , 20, 677-700	15
1322	Interest rate risk, labor supply and unemployment. 2001 , 18, 223-231	6
1321	Price thresholds, price volatility, and the private costs of investment in a developing country grain market. 2001 , 18, 399-414	10
1320	Asymmetric reverting behavior of short-horizon stock returns: An evidence of stock market overreaction. 2001 , 25, 807-824	67
1319	Modelling S&P 100 volatility: The information content of stock returns. 2001 , 25, 1665-1679	25
1318	Asymmetric long memory GARCH in exchange return. 2001 , 73, 1-5	17
1317	The relationship between inflation and inflation uncertainty in the UK: 1885-1998. 2001 , 74, 77-83	55
1316	Foreign investment, regulation and price volatility in South-east Asian stock markets. 2001 , 2, 371-386	15
1315	The demand for US air transport service: a chaos and nonlinearity investigation. 2001 , 37, 337-353	25

1314	Volatility and market structure. 2001 , 4, 359-384	12
1313	Information flows between non-deliverable forward (NDF) and spot markets: Evidence from Korean currency. 2001 , 9, 363-377	23
1312	Option pricing under linear autoregressive dynamics, heteroskedasticity, and conditional leptokurtosis. 2001 , 8, 1-34	28
1311	Testing and comparing Value-at-Risk measures. 2001 , 8, 325-342	103
1310	GARCH modelling of individual stock data: the impact of censoring, firm size and trading volume. 2001 , 11, 215-222	20
1309	US exports and time-varying volatility of real exchange rate. 2001 , 12, 109-119	13
1308	Heterokedastic behavior of the Latin American emerging stock markets. 2001 , 10, 287-305	12
1307	An Intraday Examination of the Federal Funds Market: Implications for the Theories of the Reverse-J Pattern. 2001 , 74, 535-556	23
1306	BYJ harmony learning, independent state space, and generalized APT financial analyses. 2001 , 12, 822-49	48
1305	Volatility persistence in asset markets: long memory in high/low prices. 2001 , 11, 253-260	10
1304	Exchange rate volatility and Irish-UK trade, 1979-1992. 2001 , 33, 249-265	60
1303	On the Normal Inverse Gaussian Stochastic Volatility Model. 2001 , 19, 44-54	48
1302	Empirical distributions of stock returns: European securities markets, 1990-95. 2001 , 7, 1-21	56
1301	Financial volatility trading using recurrent neural networks. 2001 , 12, 865-74	70
1300	Discussion. 2001 , 10, 82-89	7
1299	Modeling of drivers' longitudinal behavior.	3
1298	Scaling and multiscaling in financial markets. 2001 ,	1
1297	Pre-Announcement Effects, News, and Volatility: Monetary Policy and the Stock. 2001 ,	4

1296	Insider Trading in the Spanish Stock Market. 2001,	0
1295	Expectations Hypotheses Tests. 2001,	
1294	Recent Advances in Estimating Term-Structure Models. 2001, 57, 77-95	33
1293	Investor Panic, IMF Actions, and Emerging Stock Market Returns and Volatility. 2001,	
1292	The Economic Value of Volatility Timing Using 'Realized' Volatility. 2001,	2
1291	Robust Conditional Variance Estimation and Value-at-Risk. 2001,	
1290	The Impacts of Hong Kong's Currency Board Reforms on the Interbank Market. 2001,	
1289	M-GARCH Hedge Ratios and Hedging Effectiveness in Australian Futures Markets. 2001,	1
1288	The Interrelationship between the Stock Markets and the Foreign Exchange Market. 2001,	3
1287	Modeling and Forecasting Realized Volatility. 2001,	1
1286	A Forecast Comparison of Volatility Models: Does Anything Beat a GARCH(1,1)? 2001,	29
1285	PROPRIEDADES ESTADÍSTICAS DAS SÉRIES DE RETORNOS DAS PRINCIPAIS AÇÕES BRASILEIRAS. 2001, 21, 61-87	2
1284	BUGS for a Bayesian Analysis of Stochastic Volatility Models. 2001,	1
1283	On Testing the Random Walk Hypothesis: A Model-Comparison Approach. 2001,	
1282	How Accurate are Value-at-Risk Models at Commercial Banks. 2001,	20
1281	Good News, Bad News and Garch Effects in Stock Return Data. 2001, 4, 313-327	10
1280	The Hidden Dangers of Historical Simulation. 2001,	17
1279	Heterogeneous Volatility Cascade in Financial Markets. 2001,	2

1278	Consequences for Option Pricing of a Long Memory in Volatility. 2001,	8
1277	A Long Memory Property of Stock Market Returns and a New Model. 349-372	
1276	Expectations of Equity Risk Premia, Volatility and Asymmetry from a Corporate Finance Perspective. 2001,	7
1275	Time Series: Advanced Methods. 2001, 15699-15704	
1274	Time-Varying Arrival Rates of Informed and Uninformed Trades. 2001,	19
1273	A review of asymmetric conditional density functions in autoregressive conditional heteroscedasticity models. 2001, 21-46	4
1272	Portfolio insurance and market crashes. 2001, 2, 136-161	8
1271	Volatility in the transition markets of Central Europe. 2001, 11, 93-105	50
1270	Does the expansion of Spanish firms into South America affect the price relations between the US and the Spanish stock markets?. 2001, 1, 380-396	1
1269	MCMC Methods for Periodic AR-Arch Models. 2001, 34, 67-70	
1268	Modeling and Forecasting Realized Volatility. 2001,	35
1267	Stock Volatility in the New Millennium: How Wacky Is Nasdaq?. 2001,	8
1266	Theoretical and Empirical properties of Dynamic Conditional Correlation Multivariate GARCH. 2001,	403
1265	Volatility Trading via Temporal Pattern Recognition in Quantised Financial Time Series. 2001, 4, 283-299	5
1264	Testing for nonlinearities in German bank stock returns. 2001, 26, 581-597	15
1263	Intervention reaction functions in the dollar-deutschmark market. 2001, 15, 328-343	2
1262	Trade versus time series based volatility forecasts: Evidence from the Austrian stock market. 2001, 15, 500-515	3
1261	Asymptotics for partly linear regression with dependent samples and ARCH errors: consistency with rates. 2001, 44, 168-183	3

1260	The day of the week effect on stock market volatility. 2001 , 25, 181-193		116
1259	Stock returns and volatility: Evidence from the Athens Stock market index. 2001 , 25, 50-61		23
1258	American option pricing under GARCH by a Markov chain approximation. 2001 , 25, 1689-1718		90
1257	Fuzzy inductive reasoning, expectation formation and the behavior of security prices. 2001 , 25, 321-361		35
1256	Gram-Charlier densities. 2001 , 25, 1457-1483		160
1255	Perpetuities and asymptotic change-point analysis. 2001 , 55, 29-38		3
1254	Non-ferrous metals price volatility: a component analysis. 2001 , 27, 199-207		21
1253	Financial econometrics: Past developments and future challenges. <i>Journal of Econometrics</i> , 2001 , 100, 41-51	2.6	45
1252	The memory of stochastic volatility models. <i>Journal of Econometrics</i> , 2001 , 101, 195-218	2.6	62
1251	Contemporaneous asymmetry in GARCH processes. <i>Journal of Econometrics</i> , 2001 , 101, 257-294	2.6	27
1250	A test for volatility spillover with application to exchange rates. <i>Journal of Econometrics</i> , 2001 , 103, 183-224	2.6	221
1249	A consistent test for conditional symmetry in time series models. <i>Journal of Econometrics</i> , 2001 , 103, 225-258	2.6	71
1248	A generalized bivariate mixture model for stock price volatility and trading volume. <i>Journal of Econometrics</i> , 2001 , 104, 141-178	2.6	67
1247	An investigation of neural networks for linear time-series forecasting. 2001 , 28, 1183-1202		101
1246	Effects of legislation events on US gaming stock returns and market turnings. 2001 , 22, 539-549		16
1245	Linear and nonlinear dependence in Turkish equity returns and its consequences for financial risk management. 2001 , 134, 481-492		7
1244	Effective return, risk aversion and drawdowns. 2001 , 289, 229-248		31
1243	Heterogeneous volatility cascade in financial markets. 2001 , 298, 521-529		37

1242	Evidence of Markov properties of high frequency exchange rate data. 2001 , 298, 499-520	72
1241	Levels of complexity in financial markets. 2001 , 299, 16-27	49
1240	Correlations and multi-affinity in high frequency financial datasets. 2001 , 300, 551-557	10
1239	Time evolution of stochastic processes with correlations in the variance: stability in power-law tails of distributions. 2001 , 300, 300-309	24
1238	Subordinated exchange rate models: evidence for heavy tailed distributions and long-range dependence. 2001 , 34, 955-1001	13
1237	The GARCH-stable option pricing model. 2001 , 34, 1199-1212	1
1236	Spillover effects in energy futures markets. 2001 , 23, 43-56	84
1235	Alaska North Slope crude oil price and the behavior of diesel prices in California. 2001 , 23, 29-42	17
1234	A semiparametric approach to short-term oil price forecasting. 2001 , 23, 325-338	159
1233	Chaos in oil prices? Evidence from futures markets. 2001 , 23, 405-425	81
1232	Modeling asymmetric volatility in weekly Dutch temperature data. 2001 , 16, 131-137	18
1231	State-dependent vector hybrid linear and nonlinear ARMA modeling: Applications. 2001 , 20, 575-597	3
1230	Estimating serial cross-correlation in real estate returns. 2001 , 22, 381-387	2
1229	Numeric ActiveX components. 2001 , 31, 147-189	1
1228	Black and official exchange rate volatility and foreign exchange controls: evidence from Greece. 2001 , 6, 13-25	5
1227	The comovements of stock markets in Hungary, Poland and the Czech Republic. 2001 , 6, 27-39	99
1226	Month of the year effect and January effect in pre-WWI stock returns: evidence from a non-linear GARCH model. 2001 , 6, 1-11	19
1225	Modelling the conditional volatility of commodity index futures as a regime switching process. 2001 , 16, 133-163	28

1224	Autoregressive conditional heteroscedasticity in commodity spot prices. 2001 , 16, 115-132	38
1223	The Introduction of Derivatives on the Dow Jones Industrial Average and Their Impact on the Volatility of Component Stocks. 2001 , 21, 633-653	33
1222	Maximum Entropy in Option Pricing: A Convex-Spline Smoothing Method. 2001 , 21, 819-832	9
1221	Option-Expiration Effects in Small Markets: The Spanish Stock Exchange. 2001 , 21, 905-928	24
1220	Risk Management in Agricultural Markets: A Review. 2001 , 21, 953-985	59
1219	The Cross-Currency Hedging Performance of Implied Versus Statistical Forecasting Models. 2001 , 21, 1043-1069	32
1218	Information Role of U.S. Futures Trading in a Global Financial Market. 2001 , 21, 1071-1090	22
1217	Forecasting stock index volatility. 2001 , 17, 19-26	1
1216	A comparison of several time-series models for assessing the value at risk of shares. 2001 , 17, 135-148	3
1215	Maximum likelihood estimation of a latent variable time-series model. 2001 , 17, 5-17	13
1214	Generalized dynamic linear models for financial time series. 2001 , 17, 27-39	2
1213	The range inter-event process in a symmetric birth-death random walk. 2001 , 17, 293-306	6
1212	A Double-threshold GARCH Model for the French Franc/Deutschmark exchange rate. 2001 , 20, 135-143	71
1211	Global Optimization of Econometric Functions. 2001 , 20, 273-295	8
1210	Predicting the Future of Discrete Sequences from Fractal Representations of the Past. 2001 , 45, 187-217	36
1209	Empirical Analysis of Stock Returns and Volatility: Evidence from Seven Asian Stock Markets Based on TAR-GARCH Model. 2001 , 17, 301-318	76
1208	Financial econometrics – A new discipline with new methods. <i>Journal of Econometrics</i> , 2001 , 100, 53-56	2.6 9
1207	A nonlinear autoregressive conditional duration model with applications to financial transaction data. <i>Journal of Econometrics</i> , 2001 , 104, 179-207	2.6 192

1206	The Economic Value of Volatility Timing. 2001 , 56, 329-352	414
1205	Variable Selection for Portfolio Choice. 2001 , 56, 1297-1351	224
1204	Expectations Hypotheses Tests. 2001 , 56, 1357-1394	135
1203	The NIG-S&ARCH model: a fat-tailed, stochastic, and autoregressive conditional heteroskedastic volatility model. 2001 , 4, 319-342	56
1202	The Development and Performance of Financial Markets (with Special Reference to Futures Markets): Introduction. 2001 , 40, 405-416	
1201	Forecast Errors and Efficiency in the US Electricity Futures Market. 2001 , 40, 479-499	16
1200	Political Instability and Economic Growth: UK Time Series Evidence. 2001 , 48, 383-399	50
1199	Estimation of GARCH Models from the Autocorrelations of the Squares of a Process. 2001 , 22, 631-650	33
1198	Asymmetric Cross-market Volatility Spillovers: Evidence from Daily Data on Equity and Foreign Exchange Markets. 2001 , 69, 81-96	23
1197	Testing When a Parameter is on the Boundary of the Maintained Hypothesis. 2001 , 69, 683-734	226
1196	Risk Reduction in the EMS? Evidence from Trends in Exchange Rate Properties. 2001 , 39, 285-306	6
1195	The Dynamic Relation Between Stock Returns, Trading Volume, and Volatility. 2001 , 36, 153-174	166
1194	Can the volatility of the federal funds rate explain the time-varying risk premium in treasury bill returns?. 2001 , 23, 73-97	6
1193	Benchmarks and the accuracy of GARCH model estimation. 2001 , 17, 45-56	83
1192	The approximate option pricing model: performances and dynamic properties. 2001 , 11, 427-443	15
1191	The impact of margins in futures markets: evidence from the gold and silver markets. 2001 , 41, 279-294	12
1190	Time varying risk premia for real estate investment trusts: A GARCH-M model. 2001 , 41, 335-346	75
1189	FOREIGN EXCHANGE RATES AND FOREIGN DIRECT INVESTMENT IN THE UNITED STATES. 2001 , 15, 323-343	25

1188	Organizational Environments in Flux: The Impact of Regulatory Punctuations on Organizational Domains, CEO Succession, and Performance. 2001 , 12, 253-273	131
1187	The Relation Between Return and Volatility in the Commodity Markets. 2001 , 4, 54-62	13
1186	GARCH 101: The Use of ARCH/GARCH Models in Applied Econometrics. 2001 , 15, 157-168	477
1185	Power ARCH modelling of commodity futures data on the London Metal Exchange. 2001 , 7, 22-38	29
1184	TRANSMISSION OF CONDITIONAL STOCK RETURN VOLATILITY ACROSS NORTH AMERICAN MARKETS: Evidence from Pre- and Post-NAFTA. 2001 , 15, 409-427	9
1183	Optimal hedge ratios and alternative hedging strategies in the presence of cointegrated time-varying risks. 2001 , 7, 269-283	11
1182	Trading volume in models of financial derivatives. 2001 , 8, 119-135	10
1181	.	
1180	WAVELET TRANSFORMS FOR THE STATISTICAL ANALYSIS OF RETURNS GENERATING STOCHASTIC PROCESSES. 2001 , 04, 511-534	12
1179	The Tail of the Stationary Distribution of an Autoregressive Process with Arch(1) Errors. 2001 , 11, 1220	55
1178	An examination of return and volatility patterns on the Irish equity market. 2001 , 11, 137-146	7
1177	The effects of dollar/sterling exchange rate volatility on futures markets for coffee and cocoa. 2001 , 28, 307-328	5
1176	Common Volatility in MBS Returns. 2001 , 10, 59-65	5
1175	Beyond the VaR. 2001 , 8, 36-48	18
1174	Continuous-time ARMA processes. 2001 , 249-276	43
1173	Time Series: ARIMA Methods. 2001 , 15704-15709	5
1172	Volatility smiles and the information content of news. 2001 , 11, 179-186	12
1171	Bibliography. 2001 , 207-222	

1170	Dynamic local models for segmentation and prediction of financial time series. 2001 , 7, 289-311	2
1169	Variations of the asset prices. 2001 , 64, 026104	16
1168	VOLATILITY SPILLOVERS BETWEEN THE BLACK MARKET AND OFFICIAL MARKET FOR FOREIGN CURRENCY IN GREECE. 2001 , 24, 443-461	7
1167	Markowitz Revisited: Mean-Variance Models in Financial Portfolio Analysis. 2001 , 43, 31-85	211
1166	ANALYSIS OF FEDERAL FUNDS RATE CHANGES AND VARIANCE PATTERNS. 2001 , 24, 403-418	14
1165	Agricultural liberalization policy and commodity price volatility: a GARCH application. 2001 , 8, 593-598	33
1164	Nonparametric bootstrap tests for neglected nonlinearity in time series regression models *. 2001 , 13, 425-451	15
1163	STOCK RETURNS AND VOLATILITY ON CHINA'S STOCK MARKETS. 2001 , 24, 523-543	79
1162	Stock market reaction to food recalls: a GARCH application. 2002 , 9, 979-987	26
1161	ON THE SHAPE OF ASSET RETURN DISTRIBUTION. 2002 , 31, 489-521	5
1160	Forecasting stock market volatility and the informational efficiency of the DAX-index options market. 2002 , 8, 302-321	27
1159	Generalized asymmetric power ARCH modelling of exchange rate volatility. 2002 , 12, 555-564	46
1158	Temporal aggregation, volatility components and volume in high frequency UK bond futures. 2002 , 8, 70-92	7
1157	Autoregressive processes with exponentially decaying probability distribution functions: applications to daily variations of a stock market index. 2002 , 65, 046149	4
1156	FLUCTUATIONS AND MARKET FRICTION IN FINANCIAL TRADING. 2002 , 13, 419-425	25
1155	FRACTALITY IN A MACROECONOMIC MODEL: NONLINEAR OSCILLATION AROUND A LONG-TERM EQUILIBRIUM. 2002 , 10, 235-251	2
1154	On the predictive ability of several common models of volatility: an empirical test on the FOX index. 2002 , 12, 813-826	3
1153	Bayesian Risk Management for Equity-Linked Insurance. 2002 , 2002, 185-211	15

1152 Medidas de Volatilidad. **2002**, 31, 1073-1110

1151 IGARCH effects: an interpretation. **2002**, 9, 745-748

11

1150 Mexican Peso Futures and Exchange Rate Volatility. **2002**, 3, 75-90

2

1149 A CORRELATED STOCHASTIC VOLATILITY MODEL MEASURING LEVERAGE AND OTHER STYLIZED FACTS. **2002**, 05, 541-562

35

1148 SeptemBear - A seasonality puzzle in the German stock index DAX. **2002**, 12, 765-769

3

1147 The Property/Liability Insurance Cycle: A Comparison of Alternative Models. **2002**, 68, 530

18

1146 IDENTIFICATION FOR UNIVARIATE TIME SERIES MODELS WITH HETEROSKEDASTIC ERRORS. **2002**, 31, 75-89

1145 New methods for the statistical analysis of Hidden Markov Models.

2

1144 Estimating multivariate conditional distributions via neural networks and global optimization.

1143 Risk-return-volume relationship in an emerging stock market. **2002**, 9, 549-552

5

1142 The Effect of Recessions on the Relationship between Output Variability and Growth. **2002**, 68, 683

35

1141 Markov-Switching and Stochastic Volatility Diffusion Models of Short-Term Interest Rates. **2002**, 20, 183-197

66

1140 Competing Methods for Option Hedging in the Presence of Transaction Costs. **2002**, 9, 26-38

21

1139 Security price dynamics and simulation in financial engineering.

2

1138 Does Index Futures Dominate Index Spot? Evidence from Taiwan Market. **2002**, 05, 255-275

14

1137 A Powerful Portmanteau Test of Lack of Fit for Time Series. **2002**, 97, 601-610

74

1136 Return, Volatility and Short-term Capital Inflows: A Test of "Return-Chasing" Hypothesis in Asia-Pacific Equity Markets. **2002**, 05, 321-342

1135 Policy analysis from first principles. **2002**, 99 Suppl 3, 7267-74

61

1134	Empirical Evidence on the Impact of European Insider Trading Regulations. 2002 , 20, 12-34	5
1133	The Mixture Transition Distribution Model for High-Order Markov Chains and Non-Gaussian Time Series. 2002 , 17, 328	120
1132	A GARCH Approach to Modelling Ocean Grain Freight Rates. 2002 , 4, 103-125	4
1131	Combustion optimization with inferential sensing. 2002 ,	3
1130	Calculating abnormal returns in event studies: controlling for non-synchronous trading and volatility clustering in thinly traded markets. 2002 , 28, 66-86	4
1129	International stock market linkages: A Factor analysis approach. 2002 , 3, 253-265	9
1128	Change from a combinate structure to a streamlined company in an emerging market by means of spin-off of peripheral functions in ex-state owned companies. 2002 , 24, 262	
1127	Parametric and Nonparametric Volatility Measurement. 2002 ,	25
1126	Statistische Besonderheiten von Finanzzeitreihen / Statistical Properties of Financial Time Series. 2002 , 222, 210-229	2
1125	Asset Price Channel and Financial Markets / Vermögenstheoretischer Transmissionsmechanismus und Finanzmärkte. 2002 , 222, 440-462	
1124	BOUNDED UNCERTAINTY MODELS IN FINANCE: PARAMETER ESTIMATION AND FORECASTING. 2002 , 35, 13-18	1
1123	IDENTIFICATION OF STATE SPACE SYSTEMS WITH CONDITIONALLY HETEROSKEDASTIC INNOVATIONS. 2002 , 35, 223-228	
1122	Likelihood-Based comparison of stable paretian and competing models: Evidence from daily exchange rates. 2002 , 72, 341-353	7
1121	A Stepwise Example of Real Options Analysis of a Production Enhancement Project. 2002 ,	3
1120	¿Ha Variado en el Tiempo la Remuneración del Riesgo en el Mercado Bursátil Español?. 2002 , 31, 833-859	
1119	Forecasting volatility in the New Zealand stock market. 2002 , 12, 193-202	98
1118	The benefit of information reduction for trading strategies. 2002 , 34, 917-930	3
1117	Non-linear dependence in inter-war exchange rates: some further evidence. 2002 , 9, 359-364	3

1116	The effects of currency depreciation on stock returns: evidence from five East Asian economies. 2002 , 9, 195-199	25
1115	Conditional Jump Dynamics in Stock Market Returns. 2002 , 20, 377-389	188
1114	Technical trading rules and regime shifts in foreign exchange. 2002 , 6-41	2
1113	Multifractality in Asset Returns: Theory and Evidence. 2002 , 84, 381-406	228
1112	Is bad news cause of asymmetric volatility response? A note. 2002 , 34, 1227-1231	14
1111	On the GARCH estimates of exchange rate volatility in India. 2002 , 9, 391-395	6
1110	Forecasting stock market volatility with non-linear GARCH models: a case for China. 2002 , 9, 163-166	15
1109	Intelligent Data Engineering and Automated Learning âIDEAL 2002. 2002 ,	1
1108	Asymmetric Volatility of Exchange Rate Returns Under The EMS: Some Evidence From Quantile Regression Approach for Tgarch Models. 2002 , 16, 105-125	2
1107	Accounting for conditional leptokurtosis and closing days effects in FIGARCH models of daily exchange rates. 2002 , 12, 589-600	37
1106	Does the introduction of stock index futures effectively reduce stock market volatility? Is the 'futures effect' immediate? Evidence from the Italian stock exchange using GARCH. 2002 , 12, 183-192	60
1105	The nearest neighbour method as a test for detecting complex dynamics in financial series. An empirical application. 2002 , 12, 517-525	7
1104	Multiresolution approximation for volatility processes. 2002 , 2, 91-110	9
1103	STATISTICAL SIGNIFICANCE OF PERIODICITY AND LOG-PERIODICITY WITH HEAVY-TAILED CORRELATED NOISE. 2002 , 13, 137-169	49
1102	The relationship between conditional stock market volatility and conditional macroeconomic volatility: Empirical evidence based on UK data. 2002 , 11, 101-110	33
1101	A benchmark for measuring bias in estimated daily value at risk. 2002 , 11, 85-100	12
1100	Modeling credit spreads. 2002 , 11, 183-218	17
1099	Using simulated currency rainbow options to evaluate covariance matrix forecasts. 2002 , 12, 216-230	7

1098	The effects of model errors and market imperfections on financial institutions writing derivative warrants: Simulation evidence from Taiwan. 2002 , 10, 55-75	3
1097	Warrants pricing: Stochastic volatility vs. Black-Scholes. 2002 , 10, 393-409	5
1096	Modeling the volatility of the Heath-Jarrow-Morton model: a multifactor GARCH analysis. 2002 , 9, 35-56	8
1095	A censored GARCH model of asset returns with price limits. 2002 , 9, 197-223	25
1094	A generalized partially linear model of asymmetric volatility. 2002 , 9, 287-319	36
1093	The dual contributions of information instruments in return models: magnitude and direction predictability. 2002 , 9, 511-523	0
1092	Testing for constant hedge ratios in commodity markets: a multivariate GARCH approach. 2002 , 9, 589-603	59
1091	Federal funds rate target changes and interest rate volatility. 2002 , 54, 159-191	10
1090	Volatility clustering and nontrading days in Chinese stock markets. 2002 , 54, 193-217	31
1089	Central bank intervention and foreign exchange rates: new evidence from FIGARCH estimations. 2002 , 21, 115-144	97
1088	Technical analysis and the effectiveness of central bank intervention. 2002 , 21, 459-479	29
1087	Are the gains from international portfolio diversification exaggerated? The influence of downside risk in bear markets. 2002 , 21, 981-1011	78
1086	Toward an econometric target zone model with endogenous devaluation risk for a small open economy. 2002 , 19, 509-529	7
1085	Efficient GMM estimation of weak AR processes. 2002 , 75, 415-418	3
1084	A microsimulation of traders activity in the stock market: the role of heterogeneity, agents' interactions and trade frictions. 2002 , 49, 269-285	114
1083	Stock market volatility, excess returns, and the role of investor sentiment. 2002 , 26, 2277-2299	350
1082	GARCH vs. stochastic volatility: Option pricing and risk management. 2002 , 26, 323-345	65
1081	The Impact of Stock Index Futures Trading on Daily Returns Seasonality: A Multicountry Study. 2002 , 75, 95-125	11

1080	An Examination of Volatility Spillovers in REIT Returns. 2002 , 8, 229-238	57
1079	MD*ReX: Linking XploRe to Standard Spreadsheet Applications. 2002 , 17, 329-341	
1078	Long Memory Process in the Egyptian Stock Market. 2002 ,	2
1077	Evaluating Covariance Matrix Forecasts in a Value-at-Risk Framework. 2002 ,	1
1076	Which Volatility Model for Option Valuation?. 2002 ,	2
1075	The Pricing of Interest Rate and Credit Risks in Equity Returns: An Empirical Cross-Country Comparison. 2002 ,	
1074	Which Volatility Model Should be Used for Option Pricing?. 2002 ,	
1073	Volatility Processes and Volatility Forecast with Long Memory. 2002 ,	5
1072	Asymptotic nonequivalence of GARCH models and diffusions. 2002 , 30, 754	60
1071	BIBLIOGRAPHY. 2002 , 323-348	
1070	Modeling Sequences of Long Memory Non-negative Covariance Stationary Random Variables. 2002 ,	9
1069	Conditional Heteroscedastic Models. 79-125	
1068	Forecasting Stock Market Volatility: Evidence From Fourteen Countries. 2002 ,	3
1067	Modeling Electricity Prices: International Evidence. 2002 ,	53
1066	Whence GARCH? A Preference-Based Explanation for Conditional Volatility. 2002 ,	
1065	Parametric and Nonparametric Volatility Measurement. 2002 ,	0
1064	. 2002 ,	163
1063	Warrant pricing premiums on the JSE. 2002 , 31, 7-15	2

1062	The Markov Switching ACD Model. 2002,	9
1061	Forecasting value at risk allowing for time variation in the variance and kurtosis of portfolio returns. 2002, 18, 409-419	38
1060	Evidence of a leadership role in the Chilean stock exchanges. 2002, 12, 191-205	
1059	An investigation of insider trading profits in the Spanish stock market. 2002, 42, 73-94	47
1058	Stock volatility in the new millennium: how wacky is Nasdaq?. 2002, 49, 3-26	90
1057	Empirical pricing kernels. 2002, 64, 341-372	383
1056	Assessing the risk forecasts for Japanese stock market. 2002, 14, 63-85	9
1055	ARCH versus information-based variances: evidence from the Tokyo Stock Market. 2002, 14, 215-231	17
1054	Empirical modelling of the DEM/USD and DEM/JPY foreign exchange rate: Structural shifts in GARCH-models and their implications. 2002, 18, 3-22	9
1053	Volatility of changes in G-5 exchange rates and its market transmission mechanism. 2002, 7, 37-50	11
1052	The economics of exchange rate volatility asymmetry. 2002, 7, 247-260	30
1051	Distributional properties of EMS and non-EMS exchange rates before and after German reunification. 2002, 7, 339-353	1
1050	Crack spread hedging: accounting for time-varying volatility spillovers in the energy futures markets. 2002, 17, 269-289	58
1049	The stochastic volatility in mean model: empirical evidence from international stock markets. 2002, 17, 667-689	104
1048	New frontiers for arch models. 2002, 17, 425-446	379
1047	Maximum likelihood estimation of STAR and STAR-GARCH models: theory and Monte Carlo evidence. 2002, 17, 509-534	45
1046	A theoretical comparison between integrated and realized volatility. 2002, 17, 479-508	173
1045	Time irreversibility and EGARCH effects in US stock index returns. 2002, 17, 565-578	26

1044	Unit roots versus other types of time heterogeneity, parameter time dependence and superexogeneity. 2002 , 21, 207-223	4
1043	An outlier robust GARCH model and forecasting volatility of exchange rate returns. 2002 , 21, 381-393	31
1042	Forecasting and trading currency volatility: an application of recurrent neural regression and model combination. 2002 , 21, 317-354	60
1041	The performance of non-linear exchange rate models: a forecasting comparison. 2002 , 21, 513-542	35
1040	Forecasting daily foreign exchange rates using genetically optimized neural networks. 2002 , 21, 501-511	79
1039	Index futures leadership, basis behavior, and trader selectivity. 2002 , 22, 649-677	20
1038	Implied volatility forecasts in the grains complex. 2002 , 22, 959-981	18
1037	Nonlinear dynamics in high-frequency intraday financial data: Evidence for the UK long gilt futures market. 2002 , 22, 1037-1057	6
1036	An empirical examination of the relation between futures spreads volatility, volume, and open interest. 2002 , 22, 1083-1102	42
1035	Hedging foreign currency, freight, and commodity futures portfoliosâA note. 2002 , 22, 1205-1221	22
1034	Blackâ hypothesis and developed economies. 2002 , 26, 309-326	1
1033	A non-linear time series approach to modelling asymmetry in stock market indexes. 2002 , 11, 201-216	5
1032	Improving GARCH volatility forecasts with regime-switching GARCH. 2002 , 27, 363-394	253
1031	Analysis of short- and long-term effects of adaptation in human postural control. 2002 , 86, 355-65	28
1030	Intraday return and volatility relationships between the Ibex 35 spot and futures markets. 2002 , 4, 201-220	8
1029	Automatic detection of parsimony for heteroskedastic time series processes. 2002 , 6, 45-63	5
1028	The compass rose and random walk tests. 2002 , 39, 299-310	10
1027	An algorithm for nonparametric GARCH modelling. 2002 , 40, 665-683	44

1026	Correlated ARCH (CorrARCH): Modelling the time-varying conditional correlation between financial asset returns. 2002 , 139, 351-370		53
1025	Triangular arbitrage as an interaction among foreign exchange rates. 2002 , 310, 467-479		23
1024	Stochastic processes with power-law stability and a crossover in power-law correlations. 2002 , 316, 153-159		13
1023	Non-linear modelling and forecasting of S&P 500 volatility. 2002 , 59, 233-241		10
1022	Stationarity and the existence of moments of a family of GARCH processes. <i>Journal of Econometrics</i> , 2002 , 106, 109-117	2.6	201
1021	Establishing conditions for the functional central limit theorem in nonlinear and semiparametric time series processes. <i>Journal of Econometrics</i> , 2002 , 106, 243-269	2.6	66
1020	Adaptive estimation of mean and volatility functions in (auto-)regressive models. 2002 , 97, 111-145		33
1019	Regular variation of GARCH processes. 2002 , 99, 95-115		226
1018	Whittle estimation in a heavy-tailed GARCH(1,1) model. 2002 , 100, 187-222		25
1017	Assessing new hotel openings through an event study. 2002 , 23, 47-54		38
1016	A Markov switching model of the conditional volatility of crude oil futures prices. 2002 , 24, 71-95		118
1015	An analysis of factors affecting price volatility of the US oil market. 2002 , 24, 107-119		81
1014	Volatility transmission in the oil and natural gas markets. 2002 , 24, 525-538		106
1013	Time-varying risk premiums in petroleum futures prices. 2002 , 24, 539-556		46
1012	Are commodity prices chaotic?. 2002 , 27, 123-137		35
1011	Forecasting Stock Index Futures Price Volatility: Linear vs. Nonlinear Models. 2002 , 37, 93-104		8
1010	Mean and Variance Causality between Official and Parallel Currency Markets: Evidence from Four Latin American Countries. 2002 , 37, 137-163		13
1009	Information, Trading Demand, and Futures Price Volatility. 2002 , 37, 295-315		21

1008	Information Flows across Markets: Evidence from ChinaâBacked Stocks DualâListed in Hong Kong and New York. 2002 , 37, 563-588		49
1007	Stationarity of stable power-GARCH processes. <i>Journal of Econometrics</i> , 2002 , 106, 97-107	2.6	49
1006	Entropy densities with an application to autoregressive conditional skewness and kurtosis. <i>Journal of Econometrics</i> , 2002 , 106, 119-142	2.6	81
1005	Evaluating GARCH models. <i>Journal of Econometrics</i> , 2002 , 110, 417-435	2.6	90
1004	Nonstationary nonlinear heteroskedasticity. <i>Journal of Econometrics</i> , 2002 , 110, 383-415	2.6	34
1003	Robust estimates for arch processes. 2002 , 23, 341-375		23
1002	Selecting From Amongst NonâNested Conditional Variance Models: Information Criteria and Portfolio Determination. 2002 , 70, 747-767		
1001	Principal Component Models for Generating Large GARCH Covariance Matrices. 2002 , 31, 337-359		48
1000	Backtesting Derivative Portfolios with Filtered Historical Simulation (FHS). 2002 , 8, 31-58		62
999	Real-Time Trading Models and the Statistical Properties of Foreign Exchange Rates*. 2002 , 43, 463-491		26
998	On the Role of Futures Trading in Spot Market Fluctuations: Perpetrator of Volatility or Victim of Regret?. 2002 , 25, 431-444		34
997	On the Statistical Significance of Event Effects on Unsystematic Volatility. 2002 , 25, 447-462		23
996	Moments and dynamic structure of a time-varying parameter stochastic volatility in mean model. 2002 , 5, 345-357		18
995	Residual-based diagnostics for conditional heteroscedasticity models. 2002 , 5, 358-373		52
994	Recent Theoretical Results for Time Series Models with GARCH Errors. 2002 , 16, 245-269		168
993	G@RCH 2.2: An Ox Package for Estimating and Forecasting Various ARCH Models. 2002 , 16, 447-484		84
992	Modelling the Credit Spreads and LongâTerm Relationships of Thai Yankee Bond Issues. 2002 , 16, 379-397		3
991	Analytical Score for Multivariate GARCH Models. 2002 , 19, 133-143		12

990	The Dynamics of Palladium and Platinum Prices. 2002 , 19, 179-195	9
989	Testing for Non-Linear Dependence in Univariate Time Series An Empirical Investigation of the Austrian Unemployment Rate. 2002 , 2, 191-209	4
988	Trends and volatility in Japanese patenting in the USA: An analysis of the electronics and transport industries. 2002 , 55, 171-187	4
987	Forecasting demand of emergency care. 2002 , 5, 297-305	83
986	Stock Market Reaction to Regulatory Price Reviews in the English and Welsh Water Industry. 2002 , 22, 185-204	1
985	Intraday Return Volatility Process: Evidence from NASDAQ Stocks. 2002 , 19, 155-180	28
984	Testing for a Unit Root in a Process Exhibiting a Structural Break in the Presence of GARCH Errors. 2002 , 20, 157-176	11
983	The Dynamic Relations between the World's Leading Computer Companies and Their Corresponding OEM/ODM Firms. 2002 , 19, 315-333	3
982	Tail-dependence in stock-return pairs. 2002 , 11, 89-107	32
981	Forecasting Changes in Copper Futures Volatility with GARCH Models Using an Iterated Algorithm. 2003 , 20, 245-265	13
980	Examining the Volatility of Taiwan Stock Index Returns via a Three-Volatility-Regime Markov-Switching ARCH Model. 2003 , 21, 123-139	12
979	Information Flows Between the U.S. and China Commodity Futures Trading. 2003 , 21, 267-285	57
978	Does Investment Risk Affect the Housing Decisions of Families?. 2003 , 41, 675-691	24
977	Exchange Rate Risk and Interest Rate: A Case Study for Turkey. 2003 , 14, 19-27	17
976	Computational Tools for the Analysis of Market Risk. 2003 , 21, 153-172	1
975	The Conditional Distribution of Real Estate Returns: Are Higher Moments Time Varying?. 2003 , 26, 319-339	27
974	Forecasting Credit Spread Volatility: Evidence from the Japanese Eurobond Market. 2003 , 10, 335-357	
973	Is Volatility the Best Predictor of Market Crashes?. 2003 , 10, 163-185	2

972	Effectiveness of Stochastic Neural Network for Prediction of Fall or Rise of TOPIX. 2003 , 10, 187-204	5
971	Interest risk and default risk: A conditional volatility study. 2003 , 9, 56-63	1
970	Neural network architectures for efficient modeling of FX futures options volatility. 2003 , 3, 3-23	4
969	BL-GARCH models and asymmetries in volatility. 2003 , 12, 19-39	20
968	On the (nonlinear) relationship between exchange rate uncertainty and trade – An investigation of US trade figures in the group of seven. 2003 , 139, 650-682	5
967	Reverse convertibles and discount certificates in the case of constant and stochastic volatilities. 2003 , 17, 76-102	8
966	Portfolio selection using the principal components GARCH model. 2003 , 17, 450-458	3
965	Identification of long memory in GARCH models. 2003 , 12, 133-151	12
964	Dynamic capital mobility, capital-market risk, and contagion: evidence from seven Asian countries. 2003 , 15, 161-183	1
963	Volatility forecasting from multiscale and high-dimensional market data. 2003 , 55, 285-305	35
962	Hedging with foreign currency denominated stock index futures: evidence from the MSCI Taiwan index futures market. 2003 , 13, 1-17	10
961	Short-run deviations and optimal hedge ratio: evidence from stock futures. 2003 , 13, 171-192	34
960	Sudden changes in variance and volatility persistence in foreign exchange markets. 2003 , 13, 217-230	55
959	Asian Flu or Wall Street virus? Tech and non-tech spillovers in the United States and Asia. 2003 , 13, 303-322	14
958	The economic value of volatility timing using “realized” volatility. 2003 , 67, 473-509	373
957	Testing for non-linearity in labour markets: the case of Germany and the UK. 2003 , 25, 275-286	13
956	Using weather ensemble predictions in electricity demand forecasting. 2003 , 19, 57-70	170
955	Stock market volatility and the US consumer expenditure. 2003 , 25, 367-385	7

954	Sources of inflation uncertainty and real economic activity. 2003 , 25, 397-409	3
953	Selection of Value-at-Risk models. 2003 , 22, 337-358	100
952	Does tick size influence price discovery? Evidence from the Toronto Stock Exchange. 2003 , 23, 49-66	16
951	The information content of implied volatility in agricultural commodity markets. 2003 , 23, 441-454	43
950	Stock return dynamics, option volume, and the information content of implied volatility. 2003 , 23, 615-646	33
949	Robust estimation of the optimal hedge ratio. 2003 , 23, 799-816	31
948	A first look at the empirical relation between spot and futures electricity prices in the United States. 2003 , 23, 931-955	65
947	Approximating American option prices in the GARCH framework. 2003 , 23, 915-929	13
946	An empirical investigation of the GARCH option pricing model: Hedging performance. 2003 , 23, 1191-1207	22
945	Value-at-risk for long and short trading positions. 2003 , 18, 641-663	207
944	A real options perspective on entrepreneurial entry in the face of uncertainty. 2003 , 24, 515-533	81
943	High volatility, thick tails and extreme value theory in value-at-risk estimation. 2003 , 33, 337-356	93
942	Estimating oil price "Value at Risk" Using the historical simulation approach. 2003 , 25, 239-253	115
941	Market risk in commodity markets: a VaR approach. 2003 , 25, 435-457	141
940	Asymptotic theory for multivariate GARCH processes. 2003 , 84, 61-84	156
939	Foreign exchange trading models and market behavior. 2003 , 27, 909-935	29
938	Hedging options under transaction costs and stochastic volatility. 2003 , 27, 1045-1068	20
937	Conditional volatility, skewness, and kurtosis: existence, persistence, and comovements. 2003 , 27, 1699-1737	269

936	The rate of consistency of the quasi-maximum likelihood estimator. 2003 , 61, 133-143		25
935	The dynamics of stochastic volatility: evidence from underlying and options markets. <i>Journal of Econometrics</i> , 2003 , 116, 181-224	2.6	333
934	Spectral GMM estimation of continuous-time processes. <i>Journal of Econometrics</i> , 2003 , 116, 259-292	2.6	157
933	Portfolio choice with endogenous utility: a large deviations approach. <i>Journal of Econometrics</i> , 2003 , 116, 365-386	2.6	69
932	Value at risk calculation through ARCH factor methodology: Proposal and comparative analysis. 2003 , 150, 516-528		4
931	Empirical volatility analysis: feature detection and signal extraction with function dictionaries. 2003 , 319, 495-518		8
930	Langevin modelling of high-frequency Hang-Seng index data. 2003 , 324, 272-277		2
929	On complex behavior and exchange rate dynamics. 2003 , 18, 503-523		18
928	Choosing the Best Volatility Models: The Model Confidence Set Approach*. 2003 , 65, 839-861		109
927	Modelling trends and volatility in ecological patents in the USA. 2003 , 18, 195-203		19
926	The Effect of Short Sale Constraint Removal on Volatility in the Presence of Heterogeneous Beliefs*. 2003 , 4, 171-188		8
925	Business Cycle Properties of the Legitimate and Underground Economy in Australia. 2003 , 79, 397-411		30
924	Kurtosis of GARCH and stochastic volatility models with non-normal innovations. <i>Journal of Econometrics</i> , 2003 , 114, 349-360	2.6	99
923	Assessing the Forecasting Performance of Regime-Switching, ARIMA and GARCH Models of House Prices. 2003 , 31, 223-243		136
922	Semiparametric estimation of Value at Risk. 2003 , 6, 261-290		26
921	A full-factor multivariate GARCH model. 2003 , 6, 312-334		76
920	ARMA representation of integrated and realized variances. 2003 , 6, 335-356		44
919	Correction. 2003 , 17, 113-114		1

918	Inference in Arch and Garch Models with Heavy-tailed Errors. 2003 , 71, 285-317	226
917	Modeling and Forecasting Realized Volatility. 2003 , 71, 579-625	1972
916	Identifying the Common Component of International Economic Fluctuations: A new Approach. 2003 , 113, 101-127	105
915	Event-Induced Volatility and Tests for Abnormal Performance. 2003 , 26, 165-178	53
914	Nonlinear Drift And Stochastic Volatility: An Empirical Investigation Of Short-Term Interest Rate Models. 2003 , 26, 389-404	5
913	Economic Reforms and Evolution of Producer Prices in Kenya: An ARCH-M Approach. 2003 , 15, 271-296	12
912	Multi-variate t Autoregressions: Innovations, Prediction Variances and Exact Likelihood Equations. 2003 , 24, 739-754	21
911	Impact: What Influences Finance Research?*. 2003 , 76, 343-361	38
910	Estimating smooth transition autoregressive models with GARCH errors in the presence of extreme observations and outliers. 2003 , 13, 581-592	27
909	Estimation and Testing for Unit Root Processes with GARCH (1, 1) Errors: Theory and Monte Carlo Evidence. 2003 , 22, 179-202	46
908	Financial physics. 2003 , 66, 1611-1649	36
907	Asymmetric volatility dynamics in high frequency FTSE-100 stock index futures. 2003 , 13, 599-607	10
906	Event-related GARCH: the impact of stock dividends in Turkey. 2003 , 13, 295-307	17
905	FX volatility forecasts and the informational content of market data for volatility. 2003 , 9, 242-272	6
904	Non-linear dynamics in futures prices: evidence from the coffee, sugar and cocoa exchange. 2003 , 13, 245-256	21
903	Generalized Autoregressive Moving Average Models. 2003 , 98, 214-223	164
902	Intraday information transmission between DJIA spot and futures markets. 2003 , 13, 817-827	3
901	Dual multivariate auto-regressive modeling in state space for temporal signal separation. 2003 , 33, 386-98	21

900	Asymmetric information transmission between a transition economy and the U.S. market: evidence from the Warsaw Stock Exchange. 2003 , 14, 319-332	19
899	Changes in stream nitrate concentrations due to land management practices, ecological succession, and climate: Developing a systems approach to integrated catchment response. 2003 , 39,	50
898	Inflation forecast uncertainty. 2003 , 47, 1037-1059	204
897	Official central bank interventions and exchange rate volatility: Evidence from a regime-switching analysis. 2003 , 47, 891-911	68
896	The performance of alternative valuation models in the OTC currency options market. 2003 , 22, 33-64	24
895	Pre-announcement effects, news effects, and volatility: Monetary policy and the stock market. 2003 , 27, 133-151	242
894	Modeling the stochastic behavior of short-term interest rates: Pricing implications for discount bonds. 2003 , 27, 201-228	16
893	The predictive power of implied volatility: Evidence from 35 futures markets. 2003 , 27, 2151-2175	103
892	The impacts of Hong Kong's Currency Board reforms on the interbank market. 2003 , 27, 2273-2296	10
891	Common asset pricing factors in volatilities and returns in futures markets. 2003 , 27, 2347-2368	2
890	Asymmetric long memory GARCH: a reply to Hwang's model. 2003 , 78, 415-422	5
889	GARCH estimation and discrete stock prices: an application to low-priced Australian stocks. 2003 , 81, 215-222	12
888	Time variation in the credit spreads on Australian Eurobonds. 2003 , 11, 81-99	18
887	The cross-sectional and cross-temporal universality of nonlinear serial dependencies: Evidence from world stock indices and the Taiwan Stock Exchange. 2003 , 11, 175-195	34
886	Volatility clustering in monthly stock returns. 2003 , 10, 479-503	22
885	Central bank interventions and jumps in double long memory models of daily exchange rates. 2003 , 10, 641-660	50
884	Country risk and stock market volatility, predictability, and diversification in the Middle East and Africa. 2003 , 27, 63-82	47
883	Contemporaneous intraday volume, option, and futures volatility transmissions across parallel markets. 2003 , 12, 49-68	4

882	Return predictability in African stock markets. 2003 , 12, 247-270	67
881	The day of the week effect on stock market volatility and volume: International evidence. 2003 , 12, 363-380	95
880	Causality and volatility spillovers among petroleum prices of WTI, gasoline and heating oil in different locations. 2003 , 14, 89-114	71
879	Effects of exchange-rate and interest-rate risk on ADR pricing behavior. 2003 , 14, 241-262	14
878	Mexico's integration into the North American capital market. 2003 , 4, 91-120	28
877	Spillovers of stock return volatility to Asian equity markets from Japan and the US. 2003 , 13, 383-399	89
876	The Asymmetric Reverting Property of Stock Returns. 2003 , 6,	2
875	GARCH model selection criteria. 2003 , 3, 262-284	14
874	Practitioners' Corner. 2003 , 1, 152-157	
873	Fourth Moment Structure of Multivariate GARCH Models. 2003 , 1, 26-54	53
872	Time Inhomogeneous Multiple Volatility Modeling. 2003 , 1, 55-95	40
871	ASYMPTOTIC THEORY FOR A VECTOR ARMA-GARCH MODEL. 2003 , 19,	409
870	Testing Parametric Conditional Distributions of Dynamic Models. 2003 , 85, 531-549	140
869	A Comparison of Partially Adaptive and Reweighted Least Squares Estimation. 2003 , 22, 115-134	8
868	The price-volume relationship in the sale and purchase market for dry bulk vessels. 2003 , 30, 321-337	21
867	Statistical Adequacy and the Testing of Trend Versus Difference Stationarity. 2003 , 22, 217-237	23
866	Stability of the day of the week effect in return and in volatility at the Indian capital market: a GARCH approach with proper mean specification. 2003 , 13, 553-563	24
865	Neural smoothing transition coefficients for nonlinear processes in mean and variance.	

864	The predictive power of dividend yields analyzed by methods preserving time-dependent structures.	
863	Capital asset pricing model on UK securities using ARCH. 2003 , 13, 211-223	7
862	The hedging performance of electricity futures on the Nordic power exchange. 2003 , 35, 1-11	65
861	Data-analytic approaches to the estimation of Value-at-Risk.	0
860	Food price volatility and macroeconomic factor volatility: 'heat waves' or 'meteor showers'?. 2003 , 10, 155-160	8
859	A Closer Look at the Relation between GARCH and Stochastic Autoregressive Volatility. 2003 , 1, 365-419	41
858	Comparing Bear Markets - 1973 and 2000. 2003 , 183, 78-89	9
857	Semiparametric Weak-Instrument Regressions with an Application to the Risk-Return Tradeoff. 2003 , 85, 424-443	2
856	Stock Prices, Inflation, and Output: Evidence from the Emerging Markets. 2003 , 2, 287-314	6
855	Term Structure Dynamics in Theory and Reality. 2003 , 16, 631-678	229
854	The Nasdaq Volatility Index During and After the Bubble. 2003 , 11, 9-24	57
853	Likelihood inference in BL-GARCH models. 2003 , 18, 387-400	8
852	Fitting a Pareto-Normal-Pareto distribution to the residuals of financial data. 2003 , 18, 477-491	3
851	International Spillover of Risk and Return among Major Banking Institutions: A Bivariate GARCH Model. 2003 , 18, 303-330	33
850	The Shift of Weekend Effects in Taiwan's Equity Index Return: Index Futures Listings or Other Alternative Explanations. 2003 , 06, 549-572	3
849	Multivariate market risk estimators: reliability and transaction costs in the context of portfolio selection. 2003 , 9, 1-18	4
848	Mean and volatility spillover effects in Greek producer-consumer meat prices. 2003 , 10, 381-384	10
847	Does anything beat a GARCH(1,1)? A comparison based on test for superior predictive ability.	1

846	Efficient estimation of the Hurst parameter in high frequency financial data with seasonalities using wavelets.	2
845	Power-law relaxation in a complex system: Omori law after a financial market crash. 2003 , 68, 016119	102
844	Autoregressive processes with anomalous scaling behavior: applications to high-frequency variations of a stock market index. 2003 , 67, 067103	8
843	Constrained Nonlinear Programming for Volatility Estimation with GARCH Models. 2003 , 45, 485-503	8
842	Comparing forecasting ability of parametric and non-parametric methods: an application with Canadian monthly interest rates. 2003 , 13, 169-176	11
841	Value at Risk of Non-Normal Portfolios. 2003 , 32, 290-310	1
840	Agricultural price volatility spillover effects: the case of Greece. 2003 , 30, 389-406	37
839	Non-linear modelling of daily exchange rate returns, volatility, and 'news' in a small developing economy. 2003 , 10, 247-250	1
838	A Bayesian change-point analysis of electromyographic data: detecting muscle activation patterns and associated applications. 2003 , 4, 143-64	31
837	FUNCTIONAL APPROXIMATION IN MULTISCALE COMPLEX SYSTEMS. 2003 , 06, 177-204	4
836	Inventory Effects on Daily Returns in Financial Markets. 2003 , 06, 739-765	1
835	Genetic programming with Monte Carlo simulation for option pricing.	4
834	Information criteria for GARCH model selection. 2003 , 9, 557-580	26
833	Fat Tails, Scaling, and Stable Laws:A Critical Look at Modeling Extremal Events in Financial Phenomena. 2003 , 5, 5-26	10
832	Impact of foreign-listed single stock futures on the domestic underlying stock markets. 2003 , 10, 567-574	4
831	Simple approximations for option pricing under mean reversion and stochastic volatility. 2003 , 18, 339-353	
830	A CLOSER LOOK AT THE EPPS EFFECT. 2003 , 06, 87-102	57
829	The Role of Non-Bank Financial Intermediaries in Propagating Korea's Financial Crisis. 2003 , 06, 45-64	2


828	Ch. 29. Time series in industry and business. 2003 , 22, 1055-1106	1
827	Empirical Studies on Volatility in International Stock Markets. 2003 ,	3
826	Economic Uncertainty and Credit Crunch : Evidence from an Emerging Market. 2003 , 39, 5-23	4
825	Financial Time Series Prediction Using Mixture of Experts. 2003 , 553-560	5
824	Examining the relationship between money uncertainty and inflation in Taiwan. 2003 , 24, 239-248	
823	INFORMATION, TRADING VOLUME AND INTERNATIONAL STOCK MARKET COMOVEMENTS. 347-377	7
822	Multifractality of the Istanbul and Moscow Stock Market Returns. 2003 , 39, 5-46	14
821	Increasing exchange rate volatility during the recent float. 2003 , 13, 877-883	5
820	Nonlinear Time Series. 2003 ,	180
819	Estimation of persistence in log-volatility using panel data. 2003 , 13, 463-472	2
818	The Effects of Outliers and Model Misspecification on Recursive Modelling of Financial Volatility. 2003 , 43, 381-396	
817	GARCH models with changes in variance: An approximation to risk measurements. 2003 , 4, 277-287	1
816	Predictability and volatility of stock returns. 2003 , 29, 46-56	2
815	A Review of Stochastic Volatility Processes: Properties and Implications. 2003 , 4, 43-59	11
814	Single Factor Stochastic Models with Seasonality Applied to Underlying Weather Derivatives Variables. 2003 , 4, 6-17	14
813	SEASONAL EFFECTS AND ARCH IN THE HONG KONG FUTURES MARKETS. 2003 , 21, 84-97	
812	Examining intraday returns with buy/sell information. 2003 , 13, 447-461	1
811	ASYMPTOTIC INFERENCE FOR UNIT ROOT PROCESSES WITH GARCH(1,1) ERRORS. 2003 , 19,	25

810	A new theorem on the existence of invariant distributions with applications to ARCH processes. 2003 , 40, 147-162	15
809	A short introduction to time-varying volatility in financial time series. 2003 , 36, 217-220	
808	Forecasting emerging equity market volatility using nonlinear GARCH models. 2003 , 36, 221-226	
807	Subspace algorithms. 2003 , 36, 993-1004	5
806	Time Varying Risks Among Segments of the Tanker Freight Markets. 2003 , 5, 227-250	47
805	Foreign exchange risk premiums and time-varying equity market risks. 2003 , 4, 310	14
804	Diagnostic Testing. 180-200	0
803	Asymptotic results for long memory LARCH sequences. 2003 , 13, 641	19
802	Foreign exchange market microstructure. 2003 , 264-306	
801	Multifactor Stochastic Variance Models in Risk Management: Maximum Entropy Approach and Levy Processes*. 2003 , 443-480	3
800	Modeling the Variability of Sydney Harbor Wind Measurements. 2003 , 42, 1131-1138	15
799	Is Garch(1,1) as Good a Model as the Accolades of the Nobel Prize Would Imply?. 2003 ,	15
798	The Information Content of Implied Volatility Indexes for Forecasting Volatility and Market Risk. 2003 ,	4
797	Uncertainty in Second Moments: Implications for Portfolio Allocation. 2003 ,	1
796	Is Arch Useful in High Frequency Foreign Exchange Applications?. 2003 ,	1
795	Electronic Trading and Market Efficiency in an Emerging Market: The Case of the Jordanian Capital Market. 2003 ,	1
794	Switching Asymmetric GARCH and Options on a Volatility Index. 2003 ,	
793	Stock Market Volatility Changes in Central Europe Caused by Asian and Russian Financial Crises. 2003 ,	2

792	Stock Market Volatility: Examining North America, Europe and Asia. 2003 ,	6
791	Stock Returns and Volatility: Another Look. 2003 ,	
790	Momentum Strategies: Some Bootstrap Tests. 2003 ,	
789	Efficient Estimation of Second Moment Parameters in ARCH Models. 2003 ,	2
788	Maturity Effects in Futures Markets: Evidence from Eleven Financial Futures Markets. 2003 ,	1
787	Identification and Estimation of 'Maximal' Affine Term Structure Models: An Application to Stochastic Volatility. 2003 ,	11
786	Can the Random Walk Model be Beaten in Out-of-Sample Density Forecasts: Evidence from Intraday Foreign Exchange Rates. 2003 ,	
785	Information dynamics of price and liquidity around the 2017 Bitcoin markets crash.. 2022 , 32, 043123	
784	Measuring stability and structural breaks: Applications in social sciences.	0
783	The linkage between international dairy commodity prices and volatility: a panel-GARCH analysis. 2022 , ahead-of-print,	
782	COVID Asymmetric Impact on the Risk Premium of Developed and Emerging Countries's Stock Markets. 2022 , 10, 1353	
781	Forecasting volatility of EUA futures: New evidence. 2022 , 110, 106021	1
780	Is gold a long-run hedge, diversifier, or safe haven for oil? Empirical evidence based on DCC-MIDAS. 2022 , 76, 102703	3
779	Multivariate GARCH Modeling. 2006 , 481-518	
778	Seminonparametric Conditional Density Models. 2006 , 847-922	
777	Univariate GARCH Modeling. 2006 , 223-269	
776	COVID-19 and Gun Violence: Keeping Unknown Shocks and Volatility in Perspective. 073401682210885	1
775	Deep learning of predicting closing price through historical adjustment closing price. 2022 , 202, 379-384	0

- 774 Study on the Impact of COVID-19 Epidemic on Chinese Tourism Industry. **2022**, 11, 410-419
- 773 DOES EXCHANGE RATE VOLATILITY AND PUBLIC EXPENDITURE INFLUENCE SELECTED CROP OUTPUT IN NIGERIA?. **2022**, 11, 0-0
- 772 COVID-19 SALGINININ S&P 500 HSSE SENEDGETERBİERİN OYNAKLILAZERİNDEKİETKİSİ ○
- 771 Multistep Coupled Graph Convolution With Temporal-Attention for Traffic Flow Prediction. **2022**, 10, 48179-48192 1
- 770 Volatility spillovers among MIST stock markets. **2022**, 2, 80-95
- 769 Gaussian Periods in the Time Series of Market Returns - Still Unresolved Question.
- 768 Extreme Learning With Metaheuristic Optimization for Exchange Rate Forecasting. **2022**, 13, 1-25
- 767 A new hybrid form of the skew-t distribution: estimation methods comparison via Monte Carlo simulation and GARCH model application. **2022**, 2, 54-79 ○
- 766 Measuring Rice Price Volatility and Its Determinants in Tanzania: An Implication for Price Stabilization Policies. **2022**, 12, 546-563
- 765 The Time-Varying Volatility of Chinese Stock Market. **2022**, 201-205
- 764 Efficient Pricing of Large Panels of Options.
- 763 Modeling exchange rate volatility: application of GARCH models with a Normal Tempered Stable distribution. **2022**, 6, 206-222 ○
- 762 Examination of the Financial Relationship Between Overall Stock Market Value and Corporate Investments in Privacy. **2022**,
- 761 Inflations and its uncertainty in Some ECOWAS member states: Transfer entropy approach. **2022**, 12, 87-124 ○
- 760 Review of Statistical Approaches for Modeling High-Frequency Trading Data. 1
- 759 On the sovereign debt crisis: sovereign credit default swaps and their interaction with stock market indices. 1-23
- 758 A New Neural Network Approach for Predicting the Volatility of Stock Market. ○
- 757 Tail Risk in the Chinese Vegetable Oil Market: Based on the EGAS-EVT Model. **2022**, 2022, 1-13

756	The linear and non-linear interactions between blockchain technology index and the stock market indices: a case study of the UAE banking sector. 2022 , ahead-of-print,	
755	The Egyptian stock market's reaction to the COVID-19 pandemic. 2022 , ahead-of-print,	1
754	Effects of investor sentiment and country governance on unexpected conditional volatility during the COVID-19 pandemic: Evidence from global stock markets. 2022 , 102186	2
753	Forecasting Renminbi Exchange Rate Volatility Using CARR-MIDAS Model. 2022 , 2022, 1-9	
752	Short-Term Speculation Effects on Agricultural Commodity Returns and Volatility in the European Market Prior to and during the Pandemic. 2022 , 12, 623	
751	Following the leaders? A study of co-movement and volatility spillover in BRICS currencies. 2022 , 100980	
750	The Impact of COVID-19 Pandemic on Islamic and Conventional Financial Markets: international empirical evidence.. 2022 ,	1
749	Model Averaging Estimation Method by Kullback-Leibler Divergence for Multiplicative Error Model. 2022 , 2022, 1-13	
748	Search for safe havens and resilience to global financial volatility: Response of GCC equity indexes to GFC and Covid-19. 2022 , 101768	0
747	Análise dinâmica de volatilidade para os setores do mercado acionário brasileiro: uma aplicação do modelo MRS-GARCH. 2022 , 21, 101-120	
746	Modelling the dynamics of stock market in the gulf cooperation council countries: evidence on persistence to shocks. 2022 , 8,	2
745	A closed-form solution for the stochastic volatility model with applications on international stock markets. 1-15	
744	Student-t Stochastic Volatility Model With Composite Likelihood EM-Algorithm.	
743	The path of financial risk spillover in the stock market based on the R-vine-Copula model. 2022 , 127470	5
742	Forecasting green bond volatility via novel heterogeneous ensemble approaches. 2022 , 117580	0
741	On the stylized facts of precious metals' volatility: A comparative analysis in pre and during the COVID-19 crisis. 2022 , 127528	0
740	Asset allocation of Australian superannuation funds: a markov regime switching approach. 1	
739	Volatility Spillovers and Nexus across Oil, Gold, and Stock European Markets. 2022 , 25, 152-185	0

- 738 The strategic allocation to style-integrated portfolios of commodity futures. **2022**, 100259
- 737 Shocks and volatility transmission between oil price and Nigeria's exchange rate.. **2022**, 2, 47 0
- 736 Predicting VaR for China's stock market: A score-driven model based on normal inverse Gaussian distribution. **2022**, 82, 102180 0
- 735 Modeling and forecasting firm-specific volatility: The role of asymmetry and long-memory. **2022**, 48, 102931 1
- 734 Forecasting the Chinese low-carbon index volatility. **2022**, 77, 102732
- 733 A New Capital Asset Pricing Model with GARCH-type Volatility and Asymmetric Exponential Power Distribution Error Terms. **2021**,
- 732 The evolving causal structure of equity risk factors. **2021**,
- 731 Effect of Real Estate News Sentiments on the Stock Returns of Swedbank and SEB Bank. **2021**, 6, 77-117 1
- 730 Modeling and Forecasting the Volatility of NIFTY 50 Using GARCH and RNN Models. **2022**, 10, 102 3
- 729 Impact of COVID-19 effective reproductive rate on cryptocurrency. **2022**, 8, 0
- 728 A volatility model based on adaptive expectations: An improvement on the rational expectations model. **2022**, 102202
- 727 Recurrent Conditional Heteroskedasticity $\hat{\sigma}_t^2$
- 726 ARMA-GARCH model with fractional generalized hyperbolic innovations. **2022**, 8,
- 725 ????? ??? ???? ??? ????? ??? ???? ?????? ?????? ??????????: ????? ??????? ????? ??? ???? ?????? ??????????. **2020**, 11, 147-166
- 724 Die Verband Tussen Onsekerheid En Die Suid-Afrikaanse Inflasiekoers. **1996**, 20, 31-45
- 723  **2010**, 0
- 722 Analyse de comportement cyclique des flux de tr⁺ sorerie. **2016**, 7, 405-421
- 721 ????? ?????? ????????? ????????? ????? DAX30 ?????????? ????? EGARCH. **2020**, 11, 269-285

- 720 Forecasting crude oil volatility with exogenous predictors: As good as it GETS?. **2022**, 106059 ○
- 719 Forecasting VaR based on joint quantile and ES regression models. **2022**,
- 718 Crude oil, crypto-assets and dependence: the impact of the COVID-19 pandemic. **2022**, ahead-of-print, ○
- 717 Revisiting volatility in global natural resources commodities? Evidence from global data. **2022**, 77, 102759
- 716 Třkiyeâđeki Bankalarñ Hisse Senedi Getirilerinde Fraktal Piyasa Hipotezinin Testi.
- 715 Applications of Multivariate Quasi-Random Sampling with Neural Networks. **2022**, 273-289
- 714 Time-series dynamics of Baltic trade flows: Structural breaks, regime shifts, and exchange-rate volatility. **2022**, 44, 96-118
- 713 Covid-19 Pandemisi Dđeminde Asimetrik Volatilite Bulgularđ-BIST Sektđ Endekslerinde Bir İnceleme. 1
- 712 Stock Volatility Prediction with Hybrid Model of FFNN and Lightgbm. **2022**,
- 711 Random Noise vs. State-of-the-Art Probabilistic Forecasting Methods: A Case Study on CRPS-Sum Discrimination Ability. **2022**, 12, 5104
- 710 Bayesian nonlinear expectation for time series modelling and its application to Bitcoin. ○
- 709 Statistical methods for decision support systems in finance: how Benfordâđ law predicts financial risk.
- 708 Wavelets Based Artificial Neural Network Technique for Forecasting Agricultural Prices. 1
- 707 State-ANFIS: A Generalized Regime-Switching Model for Financial Modeling. **2022**, ○
- 706 Modeling Electricity Price Dynamics Using Flexible Distributions. **2022**, 10, 1757
- 705 Nonstationary Generalised Autoregressive Conditional Heteroskedasticity Modelling for Fitting Higher Order Moments of Financial Series within Moving Time Windows. **2022**, 2022, 1-19 ○
- 704 Time-varying risk aversion and renminbi exchange rate volatility: Evidence from CARR-MIDAS model. **2022**, 61, 101703 ○
- 703 Improving hedging performance by using highâđw range. **2022**, 48, 102975 ○

- 702 Volatility in natural resources commodity prices: Evaluating volatility in oil and gas rents. **2022**, 77, 102766 1
- 701 Understanding the Transmission of Crash Risk Between Cryptocurrency and Equity Markets. 0
- 700 A Novel Stock Price Movements Prediction Method Based on Index Information and Curriculum Learning.
- 699 Artificial Intelligence Meets Computational Intelligence: Multi-Commodity Price Volatility Accuracy Forecast with Variants of Markov-Switching-GARCH-Type-Extreme Learning Machines Hybridization Framework. 0
- 698 Valuing Demand Response on Electric Vehicles Charging. **2022**, 163-175
- 697 On the Ordering of Dynamic Principal Components and the Implications for Portfolio Analysis. 0
- 696 Oil Supply Shocks on the Price of Transportation: Evidence from Bangladesh. 0
- 695 Bayesian Switching Volatility Models for Analysing Stock Returns in Ghana. **2022**, 1-12 0
- 694 Stock price prediction using multi-scale nonlinear ensemble of deep learning and evolutionary weighted support vector regression. **2022**, 1-12 0
- 693 Forecasting Commodity Market Returns Volatility: A Hybrid Ensemble Learning GARCH-LSTM based Approach. 0
- 692 Shipping Economics Development: A Review from the Perspective of the Shipping Industry Chain for the Past Four Decades. 0
- 691 Did the Islamic Stock Index Provide Shelter for Investors during the COVID-19 Crisis? Evidence from an Emerging Stock Market. **2022**, 10, 109 1
- 690 Performance analysis of nowcasting of GDP growth when allowing for conditional heteroscedasticity and non-Gaussianity. 1-18 0
- 689 Are ESG indexes a safe-haven or hedging asset? Evidence from the COVID-19 pandemic in China. **2022**, ahead-of-print, 1
- 688 An Assessment of the Impact of Natural Resource Price and Global Economic Policy Uncertainty on Financial Asset Performance: Evidence From Bitcoin. **2022**, 10, 1-12 0
- 687 BİTCÖN, EMTALAR İE ETELENDİRÖDEN FAZLASI MI? ARALIA DAYALI cDCC-GARCH İE ANALIZI 0
- 686 A static and dynamic copula-based ARIMA-fGARCH approach to determinants of carbon dioxide emissions in Argentina. 0
- 685 Portfolio Optimization on Multivariate Regime-Switching GARCH Model with Normal Tempered Stable Innovation. **2022**, 15, 230 0

684 Multiplicative Error Models: 20 years on. **2022,**

683 Evidências de desindustrializaç  setorial no Brasil: uma an lise por modelos ARDL.

682 Volatility spillover and investment strategies among sustainability-related financial indexes: Evidence from the DCC-GARCH-based dynamic connectedness and DCC-GARCH t-copula approach. **2022,** 102223 1

681 Dependence structure of CAT bonds and portfolio diversification: a copula-GARCH approach.

680 DeepPricing: pricing convertible bonds based on financial time-series generative adversarial networks. **2022,** 8, 0

679 Adopting a dendritic neural model for predicting stock price index movement. **2022,** 117637 2

678 Forecasting the realized volatility of stock price index: A hybrid model integrating CEEMDAN and LSTM. **2022,** 117736 0

677 Innovation of the Component GARCH Model: Simulation Evidence and Application on the Chinese Stock Market. **2022,** 10, 1903

676 Inflation persistence for product groups in Brazil using the ARFIMA-GARCH model. 1-20

675 Russia  s ruble during the onset of the Russian invasion of Ukraine in early 2022: The role of implied volatility and attention. **2022,** 48, 102995 0

674 The driving forces of green bond market volatility and the response of the market to the COVID-19 pandemic. **2022,** 75, 288-309 1

673 Neural Network Based Financial Volatility Forecasting: A Systematic Review. **2023,** 55, 1-30 0

672 Application of Stacking ensemble learning in option implied volatility. **2021,**

671 Markov Regime Switching Analysis for the Pandemic and the Dynamics of German Market. **2021,**

670 Multivariate Backtests and Copulas for Risk Evaluation.

669 The Suitability of Gold as a High-Quality Liquid Asset: Empirical Evidence from Volatility Structure Analysis. **2022,** 125-144

668 Nonparametric Probabilistic Forecasting for Wind Power Generation using Quadratic Spline Quantile Function and Autoregressive Recurrent Neural Network. **2022,** 1-1 1

667 Microfounding GARCH Models and Beyond: A Kyle-inspired Model with Adaptive Agents.

666 Modelle der Volatilität. **2022**, 167-192

665 Model Risk of Volatility Models. **2022**,

664 La volatilidad del precio de frijol (*Phaseolus vulgaris*) en México: 2000-2020. **2022**, 22, 123-148

663 THE VOLATILITY RELATIONSHIP BETWEEN STOCK INDICES AND INDEX FUTURES: A COMPARATIVE ANALYSIS BETWEEN TURKEY AND WORLD EXAMPLES.

662 Static and dynamic models for multivariate distribution forecasts: Proper scoring rule tests of factor-quantile versus multivariate GARCH models. **2022**, 1

661 Expectations of Macroeconomic News Announcements: Bitcoin vs. Traditional Assets. **2022**, 10, 123 2

660 Consistent order selection for ARFIMA processes. **2022**, 50, 0

659 Exchange rate sensitivity influencing the economy: The case of Sri Lanka. **2022**, 17, e0269538 0

658 Noise content assessment in GNSS coordinate time series with autoregressive and heteroscedastic random errors. 0

657 Effects of Multiple Financial News Shocks on Tourism Demand Volatility Modelling and Forecasting. **2022**, 15, 279 0

656 Monitoring parameter change for time series models with application to location-Scale heteroscedastic models. 1-32 1

655 The dynamic causality in sporadic bursts between CO2 emission allowance prices and clean energy index. 1

654 A Comprehensive Study of Market Prediction from Efficient Market Hypothesis up to Late Intelligent Market Prediction Approaches.

653 Stochastic volatility with missing data: Assessing the effects of holidays. 1-11 0

652 A Generalized Two-Factor Square-Root Mode for Modelling Occurrences of Natural Catastrophes.

651 Multivariate Volatility Modeling of Nigerian Bank Share Prices. **2022**, 5, 10-18

650 Intraday volatility analysis of CSI 300 index futures: a dependent functional data method. 1-21 0

649 GARCH density and functional forecasts. *Journal of Econometrics*, **2022**, 2.6

- 648 Efficacy of GARCH-EVT Model in Intraday Risk Management: Evidence from Severely Pandemic-affected Countries. 097215092211048
- 647 Unconventional policies effects on stock market volatility: The MAP approach.
- 646 Bayesian quantile forecasting via the realized hysteretic GARCH model. 0
- 645 A Managed Volatility Investment Strategy for Pooled Annuity Products. **2022**, 10, 121
- 644 Did COVID-19 tourism sector supports alleviate investor fear?. **2022**, 103434 2
- 643 Volatility forecasting using deep neural network with time-series feature embedding. 1-25 1
- 642 Effects of monetary policy news on financial assets: Evidence from Brazil on a bivariate VAR-GARCH model (2006-2017). **2022**, 100916
- 641 Nearly nonstationary processes under infinite variance GARCH noises. **2022**, 37, 246-257
- 640 A Machine Learning Approach to Volatility Forecasting. 0
- 639 Empirical evidence of risk contagion across regional Chinese housing markets. **2022**, 105945 0
- 638 The Exponentiated Half Logistic Skew-T Distribution with GARCH-Type Volatility Models. **2022**, e01253 0
- 637 Linear time-varying regression with copula-DC asymmetric GARCH models for volatility: the co-movement between industrial electricity demand and financial factors. 1-18
- 636 A review of research into drivers of firm value through event studies in tourism and hospitality: Launching the Annals of Tourism Research curated collection on drivers of firm value through event studies in tourism and hospitality. **2022**, 95, 103430 0
- 635 Estimation of market efficiency process within time-varying autoregressive models by extended Kalman filtering approach. **2022**, 128, 103619
- 634 Credit default risk in Islamic and conventional banks: Evidence from a GARCH option pricing model. **2022**, 75, 396-411 0
- 633 Asymmetric volatility spillovers and dynamic correlations between crude oil price, exchange rate and gold price in BRICS. **2022**, 78, 102857 0
- 632 The electricity consumption forecast: Adopting a hybrid approach by deep learning and ARIMAX-GARCH models. **2022**, 8, 7657-7679 0
- 631 Volatility spillovers between ethanol and corn prices: A Bayesian analysis. **2022**, 8, 1030-1037

630	Forecasting gold price using a novel hybrid model with ICEEMDAN and LSTM-CNN-CBAM. 2022 , 206, 117847	5
629	Modelling Economic Time Series in the Presence of Variance Non-Stationarity: A Practical Approach.	
628	Using TGARCH-M to Model the Impact of Good News and Bad News on Covid-19 Related StocksâVolatilities. 2022 , 11, 441-480	
627	Autoencoding Conditional GAN for Portfolio Allocation Diversification.	1
626	Research on the 'Optimal Portfolio of' Stock and 'Internet Fund Investment Based on VaR-GARCH (1,1). 2022 , 136-159	
625	Forecasting Cryptocurrency Volatility Using GARCH and ARCH Model. 2022 ,	0
624	The Effects of Cryptocurrency Market on Borsa Istanbul Indices. 2022 , 7, 481-499	1
623	Analysis of market efficiency and fractal feature of NASDAQ stock exchange: Time series modeling and forecasting of stock index using ARMA-GARCH model. 2022 , 8,	1
622	The Volatility Effect of Index Futures on Stock Indices: A Research on Asian-Pacific Countries. 2022 , 7, 567-589	
621	The Dynamic Interaction of CIVETS Stock Market Indices.	
620	COVID-19 induced lockdown effect on wheat supply chain and prices in India âinsights from state interventions led resilience. 2022 , 101366	0
619	Factors Affecting Food Price Stability: Evidence from Turkey. 2023 , 819-836	
618	The Interconnectedness between COVID-19 Uncertainty and Stock Market Returns in Selected ASEAN Countries. 1-13	0
617	The Analysis of Exchange Rate Volatility and Relation Between USD Reserve of Central Bank in Turkey. 2022 , 9, 87-97	
616	Cryptocurrencies Intraday High-Frequency Volatility Spillover Effects Using Univariate and Multivariate GARCH Models. 2022 , 10, 51	0
615	Risk Assessment and Spurious Seasonality. 2022 ,	
614	Direct versus iterated multiperiod Value-at-Risk forecasts.	
613	CLSTAN: ConvLSTM-Based Spatiotemporal Attention Network for Traffic Flow Forecasting. 2022 , 2022, 1-13	

612	A CEEMD-ARIMA-SVM model with structural breaks to forecast the crude oil prices linked with extreme events.	0
611	Deep learning for volatility forecasting in asset management.	0
610	An empirical data analysis of "price runs" in daily financial indices: Dynamically assessing market geometric distributional behavior. 2022 , 17, e0270492	
609	Natural resources commodity prices volatility: Evidence from COVID-19 for the US economy. 2022 , 102895	0
608	The Impact of Anti-COVID-19 Measures on Mexico City Criminal Reports. 1-15	1
607	Modelling inflation dynamics: a Bayesian comparison between GARCH and stochastic volatility. 1-25	
606	Modeling the stochastic volatility of MAD/EURO and MAD/USD the exchange rates by the Bayesian approach and the MCMC (Monte Carlo Markov Chain) algorithm.	
605	Improving variance forecasts: The role of Realized Variance features. 2022 ,	0
604	Autoregressive models for time series of random sums of positive variables: Application to tree growth as a function of climate and insect outbreak. 2022 , 471, 110053	0
603	AI algorithms for fitting GARCH parameters to empirical financial data. 2022 , 603, 127869	
602	Static and dynamic liquidity spillovers in the Eurozone: The role of financial contagion and the Covid-19 pandemic. 2022 , 83, 102273	2
601	Understanding the linkage-dependence structure between oil and gas markets: A new perspective. 2022 , 257, 124755	
600	An asymmetric impact analysis of the exchange rate volatility on commodity trade between the U.S. and China. 2022 , 82, 399-415	0
599	Estimation of multivariate asymmetric power GARCH models. 2022 , 192, 105073	0
598	Forecasting stock volatility and value-at-risk based on temporal convolutional networks. 2022 , 207, 117951	1
597	Estimating tail-risk using semiparametric conditional variance with an application to meme stocks. 2022 , 82, 241-260	0
596	Stock price prediction for new energy vehicle enterprises: An integrated method based on time series and cloud models. 2022 , 208, 118125	0
595	Option pricing theory for financial assets with memory *. 2008 , 520, 130-141	

- 594 Comportamento dos preços de manga Palmer ao produtor do Vale do Subm^o dio S^o Francisco. **2023**, 61,
- 593 On a quantile autoregressive conditional duration model. **2023**, 203, 425-448 ○
- 592 Estimation and Inference of Quantile Impulse Response Functions by Local Projections: With Applications to VaR Dynamics.
- 591 Electricity Price Instability over Time: Time Series Analysis and Forecasting. **2022**, 14, 9081 1
- 590 Time-varying dependence of Bitcoin. **2022**, ○
- 589 Disentangling the Nexus Between Exchange Rate Volatility, Exports, and FDI: Empirical Evidence from the Indian Economy. 097491012211087
- 588 Measuring liquidity with return volatility: An analytical approach based on heavy-tailed Censored-GARCH model. **2022**, 101774
- 587 Interest rate volatility and financing of Islamic banks. **2022**, 17, e0268906 ○
- 586 Examining the Asymmetric Effects of Third Country Exchange Rate Volatility on Trade between the US and the EU. **2022**, 15, 321
- 585 Risk Analysis of A-H Share Connect Market Based on Deep Learning and BP Neural Network. **2022**, 2022, 1-9 ○
- 584 US Immigration Politics, Sanctions Threats and Private Prison Corporations's Stock Market Values.
- 583 The lithium and oil markets' dependencies and volatility spillovers. **2022**, 78, 102901 ○
- 582 Preface. **2004**, ix-x
- 581 Dedication. **2004**, viii-viii
- 580 Copyright Page. **2004**, iv-iv
- 579 Statistical Methods. **2004**, 179-198
- 578 Other Advanced Texts in Econometrics. **2004**, ii-ii
- 577 Volatility Is (Mostly) Path-Dependent. ○

- 576 Numerical optimization of the likelihood function based on Kalman filter in the GARCH models. **2022**, 9, 599-606
- 575 Research on Volatility Modeling of China's Oil Industry. **2022**,
- 574 The Effects of the Covid-19 Pandemē On Asymmetrē Volatĕy: A Research On the Internatōnal Equĕy Market.
- 573 Dynamic Cross-sectional Regime Identification for Financial Market Prediction. **2022**,
- 572 Bayesian Uncertainty Modelling for Cloud Workload Prediction. **2022**,
- 571 A new hybrid model for short-term volatility forecasting. **2022**,
- 570 Expected Utility Theory on General Affine GARCH Models. 1-31
- 569 Generalized Gaussian quasi-maximum likelihood estimation for most common time series. 1-20
- 568 COVID-19 PANDEMĖNĖN SEĖĖĖNĖYA BORSALARI ŖERNĖDEKĖTĖKĖĖ
- 567 Volatility forecasts of stock index futures in China and the USâĀ hybrid LSTM approach. **2022**, 17, e0271595 1
- 566 Asymptotic properties of duration-based VaR backtests. **2022**,
- 565 BRC-GARCH-X model: the empirical evidence in stock returns. 1-25
- 564 COVID-19 Shock and the Time-Varying Volatility Spillovers Among the Energy and Precious Metals Markets: Evidence From A DCC-GARCH-CONNECTEDNESS Approach. 10,
- 563 Analysing exchange rate volatility in India using GARCH family models. **2022**, 2,
- 562 Statistical modelling of precipitation data in Canadian Prairies with a dynamic mixture structure.
- 561 Efficiency of the Moscow Stock Exchange before 2022. **2022**, 24, 1184 0
- 560 Active portfolio management for the emerging and frontier markets: the use of multivariate time series forecasts. **2022**, 10,
- 559 Wavelet-L2E Stochastic Volatility Models: an Application to the Water-Energy Nexus.

- 558 MODELING AND FORECASTING VOLATILITY OF STOCK MARKET USING FAMILY OF GARCH MODELS: EVIDENCE FROM CPEC LINKED COUNTRIES. 1-15
- 557 Testing for Serial Correlation in Autoregressive Exogenous Models with Possible GARCH Errors. **2022**, 24, 1076 1
- 556 Single or Combine? Tourism Demand Volatility Forecasting with Exponential Weighting and Smooth Transition Combining Methods. **2022**, 10, 137 0
- 555 Analysis and Research on Volatility of China's Internet Financial Market Index—Based on ARMA-GARCH Model. 23, 695-700
- 554 Large Dynamic Covariance Matrix Estimation with an Application to Portfolio Allocation: A Semiparametric Reproducing Kernel Hilbert Space Approach. **2022**, 35, 1429-1457
- 553 Current and prospective estimate of counterparty risk through dynamic neural networks. **2022**, 17, 42-61
- 552 Global commodity and equity markets spillovers to Africa during the COVID-19 pandemic. **2022**, 100948 2
- 551 The Effects of the Political Turbulences on the Stock Exchange Indices. **2022**, 16, 1376-1389
- 550 Self-Weighted Quasi-Maximum Likelihood Estimators for a Class of MA-GARCH Model. **2022**, 14, 1723
- 549 Volatility forecasting for stock market incorporating macroeconomic variables based on GARCH-MIDAS and deep learning models. 0
- 548 Oil tail-risk forecasts: from financial crisis to COVID-19.
- 547 Black-Litterman model with copula-based views in mean-CVaR portfolio optimization framework with weight constraints. 1
- 546 Estimating potential reference evapotranspiration using time series models (case study: synoptic station of Tabriz in northwestern Iran). **2022**, 12, 1
- 545 Assessing the Risk Characteristics of the Cryptocurrency Market: A GARCH-EVT-Copula Approach. **2022**, 15, 346 0
- 544 COVID-19 and prices of pulses in Major markets of India: Impact of nationwide lockdown. **2022**, 17, e0272999 0
- 543 Stock Market Efficiency in Asia: Evidence from the Narayan and Westerlund's GARCH-based unit root test.
- 542 Hawkes-driven stochastic volatility models: goodness-of-fit testing of alternative intensity specifications with S & P500 data.
- 541 Overnight GARCH-It-Volatility Models. 1-32 0

- 540 Capturing the month of the year effect in the Indian stock market using GARCH models.
- 539 The drivers of volume volatility: A big data analysis based on economic uncertainty measures for the Greek banking system. **2022**, 17, 49-57 1
- 538 Modelling time-varying rankings with autoregressive and score-driven dynamics. 1
- 537 On the forecasting of multivariate financial time series using hybridization of DCC-GARCH model and multivariate ANNs.
- 536 Electricity Spot Price Modeling and Forecasting in European Markets. **2022**, 15, 5980 0
- 535 Forecasting the volatility of European Union allowance futures with time-varying higher moments and time-varying risk aversion. 10,
- 534 Volatility spillover effects of oil, gold and bulk shipping prices on financial markets. **2022**, 16, 695-706
- 533 Augmenting the Realized-GARCH: the role of signed-jumps, attenuation-biases and long-memory effects. **2022**,
- 532 Assessment of Volatility Contagion Effect Between Major Financial Markets During COVID-19 Pandemic Catastrophes. 097226292211042
- 531 Predicting interest rate distributions using PCA & quantile regression.
- 530 Volatility Spillover Effects during Pre-and-Post COVID-19 Outbreak on Indian Market from the USA, China, Japan, Germany, and Australia. **2022**, 15, 378
- 529 Applications of Laplace's method in Bayesian analysis and related topics.
- 528 Forecasting Crude Oil Future Volatilities with a Threshold Zero-Drift GARCH Model. **2022**, 10, 2757
- 527 Score Driven Generalized Fitness Model for Sparse and Weighted Temporal Networks. **2022**,
- 526 Pro forma modeling of cryptocurrency returns, volatilities, linkages and portfolio characteristics.
- 525 Deterministic Effects of Volatility on Mixed Frequency GARCH in Means MIDAS Model: Evidence from Turkey.
- 524 Bayesian analysis of spherically parameterized dynamic multivariate stochastic volatility models. 0
- 523 Inconsistency for the Gaussian QMLE in GARCH-type models with infinite variance. 1-16

- 522 Experiments in finance: A survey of historical trends. **2022**, 100737
- 521 Volatility in metallic resources prices in COVID-19 and financial Crises-2008: Evidence from global market. **2022**, 78, 102927
- 520 Impact of COVID-19 pandemic on Moroccan sectoral stocks indices. **2022**, 17, e01321 1
- 519 Resemblance of the power-law scaling behavior of a non-Markovian and nonlinear point processes. **2022**, 162, 112508 0
- 518 Marine fuel hedging under the sulfur cap regulations. **2022**, 113, 106204 0
- 517 Green bonds and conventional financial markets in China: A tale of three transmission modes. **2022**, 113, 106200 1
- 516 Revisiting natural resources volatility via TGARCH and EGARCH. **2022**, 78, 102896 0
- 515 Value-at-Risk forecasting: A hybrid ensemble learning GARCH-LSTM based approach. **2022**, 78, 102903 0
- 514 Metallic natural resources commodity prices volatility in the pandemic: Evidence for silver, platinum, and palladium. **2022**, 78, 102924 0
- 513 What drives cross-market correlations during the United States Q.E.?. **2022**, 83, 102320
- 512 Traffic Condition Uncertainty Quantification under Nonnormal Distributions. **2022**, 148,
- 511 Modeling and managing stock market volatility using MRS-MIDAS model. **2022**, 82, 625-635 0
- 510 A comprehensive decision support system for stock investment decisions. **2022**, 210, 118485 0
- 509 An asymmetric bisquare regression for mixed cyberattack-resilient load forecasting. **2022**, 210, 118467 1
- 508 On the volatility of cryptocurrencies. **2022**, 62, 101724 0
- 507 Performance effects of innovation in two-sided markets: The paradigmatic case of OTAs. **2023**, 94, 104637
- 506 An analytical GARCH valuation model for spread options with default risk. **2023**, 83, 1-20
- 505 Demand Uncertainty and Labour Input in a Bivariate ARCH-M Model. **1992**, 58, 250-264 0

504	L'effet d'intervalle sur le marché à terme de la Bourse de Bruxelles. 1995 , 61, 509-526	0
503	Smooth Transition Garch Models: a Bayesian Perspective. 2001 , 67, 257-287	3
502	Do investors herd in a volatile market? Evidence of dynamic herding in Taiwan, China, and US stock markets. 2022 , 103364	0
501	Variability Signatures of a Burst Process in Flaring Gamma-Ray Blazars. 2022 , 936, 147	0
500	Bootstrapping a powerful mixed portmanteau test for time series. 1-26	0
499	The dynamic impact of monetary policy on financial stability in China after crises. 2022 , 75, 101855	1
498	A survey on machine learning models for financial time series forecasting. 2022 , 512, 363-380	0
497	Social interaction, volatility clustering, and momentum. 2022 , 203, 125-149	1
496	The impact of wind and solar power generation on the level and volatility of wholesale electricity prices in Greece. 2022 , 170, 113243	0
495	An examination of whether gold-backed Islamic cryptocurrencies are safe havens for international Islamic equity markets. 2022 , 63, 101768	1
494	Tracing volatility in natural resources, green finance and investment in energy resources: Fresh evidence from China. 2022 , 79, 102946	0
493	INGARCH-Based Fuzzy Clustering of Count Time Series with a Football Application.	0
492	Nonlinear Forecasting of Exchange Rate Volatility Using Google Search. 2022 , 707-720	0
491	Measuring the Impact of Digital Exchange Cyberattacks on Bitcoin Returns.	0
490	Forecasting Stock Market Volatility and Application to Volatility Timing Portfolios.	0
489	Modelling the mean and volatility spillover between green bond market and renewable energy stock market. 2022 , 4, 310-328	0
488	Blockchain and New Digital Technologies: Explaining the Bitcoin Volatility with a Generalized Autoregressive Conditional Heteroskedasticity Model. 2022 , 167-180	0
487	Quantification of GARCH (1, 1) Model Misspecification with Three Known Assumed Error Term Distributions. 2022 , 11, 549-578	0

- 486 Testing the simplifying assumption in high-dimensional vine copulas. **2022**, 16, ○
- 485 Retrospective technology of segmentation and classification for GARCH models based on the concept of the ϵ -complexity of continuous functions. **2022**, 2, 260-276 ○
- 484 Volatility Modelling of Volatility Indices: The Case of Emerging Markets. **2022**, 31-46 ○
- 483 Evaluating Portfolio Risk Management: A New Evidence from DCC Models and Wavelet Approach. **2022**, 2557-2595 ○
- 482 A multiobjective portfolio optimization for energy assets using D-Optimal design and mixture design of experiments. 32, ○
- 481 Volatility Analysis in International Indices. **2022**, 11, 1-17 ○
- 480 Tail-Risk Protection: Machine Learning Meets Modern Econometrics. **2022**, 2177-2211 ○
- 479 Recursos externos, volatilidad y crecimiento económico en países de América Latina, 1990-2015. **2022**, 41, 77-108 ○
- 478 Uso del endeudamiento y desempeño en los mercados accionarios. El caso de sociedades anónimas de Brasil, Chile, México y Perú. **2022**, 41, 129-157 ○
- 477 Modeling and Forecasting Stock Market Volatility of CPEC Founding Countries: Using Nonlinear Time Series and Machine Learning Models. **2022**, 20, 1-20 ○
- 476 Representative Bias and Pairs Trade: Evidence From S&P 500 and Russell 2000 Indexes. **2022**, 12, 215824402211203 ○
- 475 VOLATILITY INTERACTION OF BIST MAIN SECTOR INDICES: FINDINGS ON THE COVID-19 PERIOD. ○
- 474 Generative Adversarial Networks in Time Series: A Systematic Literature Review. 1
- 473 Avrupa Bankacılık Endeksi Volatilitésinin Garch Modelleri Kullanılarak Modellenmesi. ○
- 472 Effect of social media rumors on stock market volatility: A case of data mining in China. 10, ○
- 471 A CLT for second difference estimators with an application to volatility and intensity. **2022**, 50, ○
- 470 EXAMINING MEAN AND VOLATILITY SPILLOVER IN FOREIGN EXCHANGE MARKETS: THE TURKISH CASE. ○
- 469 A Case on Volatility and Volatility Spread in the Turkish Foreign Exchange Market. ○

468	Macroeconomic Surprises and the Turkish Financial Market. 2022 , 1127-1150	0
467	On the Conditional Value at Risk Based on the Laplace Distribution with Application in GARCH Model. 2022 , 10, 3018	2
466	Hybrid Model to Predict the Arrival Time at Tollgate of Vehicles on Expressway. 2022 ,	0
465	Covariance prediction via convex optimization.	0
464	Stock returns, government response strategies, and daily new case bursts during COVID -19: A cross-country perspective.	0
463	Forecasting Bitcoin Spikes: A GARCH-SVM Approach. 2022 , 4, 752-766	0
462	Bayesian GARCH modeling of functional sports data.	0
461	Forecasting volatility in Asian financial markets: evidence from recursive and rolling window methods. 2022 , 2,	0
460	Volatility analysis for the GARCH with jumps model based on high-frequency and low-frequency financial data. 2022 ,	0
459	The Analysis of Risk and Return Using Sharia Compliance Assets Pricing Model with Profit-Sharing Approach (Mudharabah) in Energy Sector Company in Indonesia. 2022 , 15, 421	0
458	Modelling time-varying volatility using GARCH models: evidence from the Indian stock market. 11, 1098	0
457	Traffic Volatility Forecasting Using an Omnibus Family GARCH Modeling Framework. 2022 , 24, 1392	0
456	SRISK: una medida de riesgo sistémico para la banca colombiana 2005-2021. 2022 ,	0
455	Impact of COVID-19 on Stock Indices Volatility: Long-Memory Persistence, Structural Breaks, or Both?.	0
454	Forecasting the variability of stock index returns with the multifractal random walk model for realized volatilities. 2022 ,	0
453	Forecasting inflation time series using score-driven dynamic models and combination methods: The case of Brazil.	0
452	Tail risk forecasting of realized volatility CAViaR models. 2022 , 103326	0
451	Comparison of volatility and mean reversion among developed, developing and emerging countries.	1

- 450 Mapping the Trend, Application and Forecasting Performance of Asymmetric GARCH Models: A Review Based on Bibliometric Analysis. **2022**, 15, 406 ○
- 449 Water availability and response of Tarbela Reservoir under the changing climate in the Upper Indus Basin, Pakistan. **2022**, 12, ○
- 448 Return and volatility spillovers between sustainability indexes: evidences from global, regional and domestic indexes. 1-26 ○
- 447 Bayesian inference of multivariate-GARCH-BEKK models. ○
- 446 Exchange Rate Volatility and Macroeconomic Performance in Nigeria. ○
- 445 Testing of a Volatility-Based Trading Strategy Using Behavioral Modified Asset Allocation. **2022**, 15, 435 ○
- 444 Impact of Reserve Option Mechanism on Exchange Rate Volatility During the FED's Tapering Period. **2022**, 11, 155-178 ○
- 443 Realized GARCH, CBOE VIX, and the Volatility Risk Premium. 1
- 442 A Hybrid ARFIMA Wavelet Artificial Neural Network Model for DJIA Index Forecasting. 1
- 441 Improvement in Hurst exponent estimation and its application to financial markets. **2022**, 8, ○
- 440 Enhancing stock movement prediction with market index and curriculum learning. **2022**, 118800 ○
- 439 Carbon market volatility analysis based on structural breaks: Evidence from EU-ETS and China. 10, ○
- 438 Modelling returns volatility: mixed-frequency model based on momentum of predictability. 1-21 ○
- 437 Risk Estimation in Exchange Rate Markets Based on Stochastic Copula Approach. **2022**, 2022, 1-8 ○
- 436 Can exchange-traded funds be profitably traded with the trading range breakout technical trading rule?. ○
- 435 Forecasting the Volatility of Cryptocurrencies in the Presence of COVID-19 with the State Space Model and Kalman Filter. **2022**, 10, 3190 ○
- 434 Volatility Risk Premium, Return Predictability, and ESG Sentiment: Evidence from China's Spots and Options Markets. **2022**, 2022, 1-14 ○
- 433 Volatility models for stylized facts of high-frequency financial data. ○

- 432 Nonparametric Option Pricing with Generalized Entropic Estimators. 1-15
- 431 Nonlinear autocorrelation function of functional time series.
- 430 Stock returns seasonality in emerging asian markets.
- 429 Statistical modelling of precipitation data in Canadian Prairies with a dynamic mixture structure.
- 428 Comparing cryptocurrencies and gold - a system-GARCH-approach.
- 427 Are News Effects Necessarily Asymmetric? Evidence from Bangladesh Stock Market. **2022**, 12, 215824402211271
- 426 Modelling volatility dependence with score copula models. **2022**,
- 425 Estimating the risk of SARS-CoV-2 deaths using a Markov switching-volatility model combined with heavy-tailed distributions for South Africa. **2022**, 22,
- 424 INGARCH-based fuzzy clustering of count time series with a football application. **2022**, 10, 100417
- 423 Exploring the influence of the main factors on the crude oil price volatility: An analysis based on GARCH-MIDAS model with Lasso approach. **2022**, 79, 103031
- 422 Forecasting onion price for Varanasi market of Uttar Pradesh, India. **2021**, 91,
- 421 Price dynamics in Indian wholesale wheat markets: Insights and implications. **2021**, 91,
- 420 Detecting Structural Breaks and Outliers for Volatility Data via Impulse Indicator Saturation. **2022**, 679-687
- 419 ARCH and GARCH Models. **2022**, 191-198
- 418 Improving the Quality of Modeling the Efficiency of Managing Portfolios of Polish Open-ended Investment Funds in 2018-2021. **2022**, 207, 779-789
- 417 Forecasting Chinese stock market volatility under uncertainty. 26, 1109-1116
- 416 The Impact of COVID-19 on Yield of Precious Metal: an Empirical Evidence. 26, 601-610
- 415 Russia Ukraine Conflict, Crude Oil Price and Dynamic Changes in Dow Jones Index. 26, 589-600

414	Bitcoin price prediction using optimized multiplicative long short term memory with attention mechanism using modified cuckoo search optimization.	0
413	A hybrid method of time series forecasting based on information granulation and dynamic selection strategy1. 2022 , 1-13	0
412	Bayesian inference for a mixture double autoregressive model.	1
411	Exchange Rate Volatility Effect on Economic Growth under Different Exchange Rate Regimes: New Evidence from Emerging Countries Using Panel CS-ARDL Model. 2022 , 15, 499	0
410	On Financial Distributions Modelling Methods: Application on Regression Models for Time Series. 2022 , 15, 461	1
409	Shenzhen Composite Index based on GARCH class model Research on Stock Market Volatility. 28, 12-18	0
408	Dynamic Co-Movements among Oil Prices and Financial Assets: A Scientometric Analysis. 2022 , 14, 12796	1
407	Option Pricing Model Combining Ensemble Learning Methods and Network Learning Structure. 2022 , 2022, 1-11	0
406	The use of aggregate time series for testing conditional heteroscedasticity. 1-28	0
405	Anticipating extreme losses using score-driven shape filters. 2022 ,	0
404	Stochastic Conditional Duration Model with Intraday Seasonality and Limit Order Book Information. 2022 , 15, 470	0
403	International Information Spillovers and Asymmetric Volatility in South Asian Stock Markets. 2022 , 15, 471	1
402	Uncertainty-driven oil volatility risk premium and international stock market volatility forecasting.	0
401	Empirical Safety Stock Estimation Using GARCH Model, Historical Simulation, and Extreme Value Theory: A Comparative Study. 2022 , 12, 10023	0
400	A Hybrid Approach on 'Conditional GAN for 'Portfolio Analysis. 2023 , 849-868	0
399	A comparative analysis of the volatility nature of cryptocurrency and JSE market. 2022 , 19, 23-39	0
398	Is Bitcoin really a currency? A viewpoint of a stochastic volatility model. 2022 , 54, 6536-6550	1
397	The Worst Case GARCH-Copula CVaR Approach for Portfolio Optimisation: Evidence from Financial Markets. 2022 , 15, 482	0

396	Periodicity in Cryptocurrency Volatility and Liquidity.	0
395	COVID-19, firm characteristics and stock volatility: new evidence from the Indian tourism sector.	0
394	Finansal Astroloji: Merkûl Retrosu Finansal Piyasalar Etkiler Mi?	0
393	Spatial Spillovers of Financial Risk and Their Dynamic Evolution: Evidence from Listed Financial Institutions in China. 2022 , 24, 1549	1
392	Modelling and forecasting volatility with high-frequency and VIX information: a component realized EGARCH model with VIX. 1-19	0
391	Impact of COVID-19 and government interventions on Bursa Malaysia sectors.	0
390	The impact of COVID-19 induced panic on stock market returns: A two-year experience. 2022 ,	1
389	Asymmetric GARCH models on price volatility of agricultural commodities. 2022 , 2,	0
388	Evaluating the performance of futures hedging using factors-driven realized volatility. 2022 , 102412	0
387	Enerji Emtialar Arasnda Getiri ve Volatilite Yaylrm VAR-EGARCH Modelinden Kanlar. 2022 , 21, 2187-2207	0
386	The Dynamic Volatility Connectedness of Major Environmental, Social, and Governance (ESG) Stock Indices: Evidence Based on DCC-GARCH Model.	0
385	MONOPOLY. 2022 ,	0
384	The Volatilities of Chinese and American Trade with Africa: Which Country Trade Volatility is the Most Influential?. 1-24	0
383	A Height Nonlinear Velocity Field Algorithm for CORS Station Based on GARCH Model. 2022 , 22, 7589	0
382	Financial Uncertainty from a Dual Shock at Global Level Insights from Kuwait. 2022 , 10, 101	0
381	Deep Learning-Based Methods for Forecasting Brent Crude Oil Return Considering COVID-19 Pandemic Effect. 2022 , 15, 8124	0
380	Forecasting Value at Risk and Expected Shortfall of Foreign Exchange Rate Volatility of Major African Currencies via GARCH and Dynamic Conditional Correlation Analysis.	0
379	Multiway clustering with time-varying parameters.	0

378	The application of the hybrid copula-GARCH approach in the simulation of extreme discharge values. 2022 , 12,	0
377	The dynamic impact among oil dependence volatility, the quality of political institutions, and government spending. 2022 , 115, 106383	0
376	Risk transmission from the oil market to Islamic and conventional banks in oil-dependent and non-oil-dependent countries. 2022 , 106389	0
375	Looking for a safe haven against American stocks during COVID-19 pandemic. 2022 , 63, 101825	1
374	Volatility Index Prediction Based on a Hybrid Deep Learning System with Multi-objective Optimization and Mode Decomposition. 2022 , 119184	0
373	Limit theory and robust evaluation methods for the extremal properties of GARCH(p, q) processes. 2022 , 32,	0
372	The role of electricity flows and renewable electricity production in the behaviour of electricity prices in Spain. 2022 , 76, 885-900	0
371	Change detection from high-resolution airborne laser scans using penalized composite likelihood screening. 2022 , 52, 100710	0
370	Long memory and volatility persistence across BRICS stock markets. 2022 , 63, 101782	0
369	Measuring the impact of digital exchange cyberattacks on Bitcoin Returns. 2022 , 221, 110893	0
368	Learning dynamical systems from data: A simple cross-validation perspective, Part III: Irregularly-sampled time series. 2023 , 443, 133546	0
367	Multivariate time series models for mixed data. 2023 , 29,	0
366	A fault diagnosis approach of reciprocating compressor gas valve based on local mean decomposition and autoregressive-generalized autoregressive conditional heteroscedasticity model. 2016 , 18, 838-848	3
365	An alternative definition of market efficiency and some comments on its empirical testing.	0
364	Revisiting the Merger and Acquisition Performance of European Banks.	0
363	Identifiability and Estimation of Autoregressive ARCH Models with Measurement Error. 2022 , 235-255	0
362	Modeling the volatility of FTSE100 index returns using realized GARCH model with jumps. 2022 ,	0
361	Dynamic Portfolio Optimization: Beyond MPT. 2022 , 93-112	0

360	Value at Risk, Expected Shortfall, and Other Risk Measures. 2022 , 1103-1169	○
359	Time-Varying Return Predictability and Adaptive Behavior in The U.S. Commodity Markets During COVID-19. 2022 , 16, 59-80	○
358	Safe havens for Bitcoin. 2023 , 51, 103436	○
357	Preface. 2010 , vi-x	○
356	Acronyms and abbreviations. 2010 , xxvi-xxviii	○
355	Copyright Page. 2010 , iv-iv	○
354	List of Figures. 2010 , xx-xxii	○
353	Dedication. 2010 , v-v	○
352	List of Tables. 2010 , xxiii-xxv	○
351	Can Unprocessed Food Prices Really Be One of the Main Responsible Causes for not Achieving Inflation Targets in Turkey?. 2016 , 16, 99-114	○
350	Forecasting price index of finger millet (<i>Eleusine coracana</i>) in India under policy interventions. 2020 , 90, 885-889	○
349	Forecasting of onion (<i>Allium cepa</i>) price and volatility movements using ARIMAX-GARCH and DCC models. 2020 , 90, 1009-1013	○
348	Cryptoasset Returns: Statistical Properties and Implications for Asset Allocations. 2022 , 51, 635-664	○
347	Numerical optimization methods for financial time series GARCH(p, q) model, a comparative approach. 2022 ,	○
346	Covid-19 and stock market liquidity: international evidence. 1-21	○
345	From traditional to modern methods: Comparing and introducing the most powerful model for forecasting the residential natural gas demand. 2022 , 8, 14699-14715	○
344	Modelling time-varying interactions in complex systems: the Score Driven Kinetic Ising Model. 2022 , 12,	○
343	AN ANALYSIS TO DETERMINATE THE IMPACT OF COVID-19 ON WORLD FINANCIAL MARKETS.	○

342	Cryptocurrency spectrum and 2020 pandemic: Contagion analysis. 2022,	0
341	Quantitative modelling frontiers: a literature review on the evolution in financial and risk modelling after the financial crisis (2008â2019). 2022, 2,	1
340	A Garlic-Price-Prediction Approach Based on Combined LSTM and GARCH-Family Model. 2022, 12, 11366	0
339	An Empirical Study of Volatility in Cryptocurrency Market. 2022, 15, 513	1
338	Foreign exchange forecasting and portfolio optimization strategy based on hybrid-molecular differential evolution algorithms.	0
337	The Dynamic Connectedness between Risk and Return in the Fintech Market of India: Evidence Using the GARCH-M Approach. 2022, 10, 209	11
336	A Prediction Method with Data Leakage Suppression for Time Series. 2022, 11, 3701	0
335	The excess volatility puzzle explained by financial noise amplification from endogenous feedbacks. 2022, 12,	0
334	Heterogenous responses of stock market to covid related news and sentiments: Evidence from the 1st year of pandemic. 2022,	0
333	Does clean energy financial market reflect carbon transition risks? Evidence from the NASDAQ clean energy stock volatility. 1-19	0
332	Enhanced data fidelity after ground roll attenuation using conditional standard deviation clustering obtained from the GARCH model. 1-17	0
331	Modelling and forecasting COVID-19 stock returns using asymmetric GARCH-ICAPM with mixture and heavy-tailed distributions. 1-20	0
330	A Comparison of Methods for Forecasting Value-at-Risk and Expected Shortfall of Cryptocurrencies.	1
329	Does COVID-19 pandemic event alter the dependence structure breaks between crude oil and stock markets in Europe and America. 2022,	0
328	Can jumps improve the futures margin level? An empirical study based on an SE-SVCJ-GPD model. 1-13	0
327	A new bootstrap assisted test for checking second order stationarity. 2022,	0
326	Financial Speculation Impact on Agricultural and Other Commodity Return Volatility: Implications for Sustainable Development and Food Security. 2022, 12, 1892	0
325	Improving the asymmetric stochastic volatility model with ex-post volatility: the identification of the asymmetry. 1-17	0

- 324 EXPONENTIAL REALIZED GARCH-IT-VOLATILITY MODELS. 1-37 ○
- 323 The Mediating Effect of Trading Volume on the Relationship between Investor Sentiment and the Return of Tech Companies. 1-18 ○
- 322 Influences of Power Structure Evolution on Coffee Commodity Markets: Insights from Price Discovery and Volatility Spillovers. **2022**, 14, 15268 ○
- 321 New approach and analysis of the generalized constant elasticity of variance model. ○
- 320 EMPIRICAL ANALYSIS OF THE VOLATILITY EFFECT OF THE COVID-19 PANDEMIC PROCESS ON NATURAL GAS FUTURE TRANSACTIONS IN TURKEY. ○
- 319 Risk analysis on agricultural commodity portfolio using Value at Risk (VaR) and Expected Shortfall (ES) based on ARIMA-GARCH. **2022**, ○
- 318 Brokers and Business Cycles: Does Financial Market Volatility Cause Real Fluctuations?. **2001**, 34, 327-355 ○
- 317 The effect of exchange rate volatility on economic growth. **2022**, 12, 33-45 ○
- 316 The Optimization of the Portfolio Selection Based on AC-CVaR Model—Evidence from China’s Privately Offering Funds. **2022**, 10, 3564-3579 ○
- 315 Geometric-Moment Contraction of $G/G/1$ Waiting Times. **2022**, 111-130 ○
- 314 The impact of unpredictable resource prices and equity volatility in advanced and emerging economies: An econometric and machine learning approach. **2023**, 80, 103216 ○
- 313 Copula ARMA-GARCH modelling of spatially and temporally correlated time series data for transportation planning use. **2023**, 146, 103969 ○
- 312 Market efficiency and information flow between the crude palm oil and crude oil futures markets. **2023**, 45, 101008 ○
- 311 Dynamic portfolio selection with linear control policies for coherent risk minimization. **2023**, 10, 100262 ○
- 310 Modeling and forecasting dynamic conditional correlations with opening, high, low, and closing prices. **2023**, 70, 308-321 ○
- 309 Volatility and correlation of Islamic and conventional indices during crises. **2023**, 55, 100800 ○
- 308 A novel time-varying stepwise decomposition ensemble framework for forecasting nonstationary and nonlinear streamflow. **2023**, 617, 128836 ○
- 307 A feature-enhanced long short-term memory network combined with residual-driven support vector regression for financial market prediction. **2023**, 118, 105663 ○

- 306 An analysis of East African tea crop prices using the MCMC approach to estimate volatility and forecast the in-sample value-at-risk. **2023**, 19, e01442 ○
- 305 Improved parameter estimators for the flexible extended skew-t model with extensive simulations, applications and volatility modeling. **2023**, 19, e01443 ○
- 304 Does climate policy uncertainty affect Chinese stock market volatility?. **2023**, 84, 369-381 ○
- 303 How do monetary shock, financial crisis, and quotation reform affect the long memory of exchange rate volatility? Evidence from major currencies. **2023**, 120, 106155 ○
- 302 Scientometric review and analysis of recent approaches to stock market forecasting: Two decades survey. **2023**, 213, 119299 ○
- 301 Dimension reduction in time series under the presence of conditional heteroscedasticity. **2023**, 180, 107682 ○
- 300 Modelling exchange rate volatility in turbulent periods: The role of oil prices in Nigeria. **2023**, 19, e01520 ○
- 299 Local linear regression with nonparametrically generated covariates for weakly dependent data. **2023**, 225, 89-109 ○
- 298 A sentiment-enhanced hybrid model for crude oil price forecasting. **2023**, 215, 119329 ○
- 297 Central European Countries's Accessions to EMU - Costs and Benefits for EMU-Insiders and Outsiders. **2003**, 36, 445-464 ○
- 296 Effects of the implementation of the inflation targeting regime on economic growth. **2022**, 24, 297-311 ○
- 295 Financial Instability: Re-tradable Assets and Speculation. **2022**, 157-182 ○
- 294 Application of neural network autoregression (NNAR) and ARIMA-GARCH based on interpolation for forecasting direct economic losses of earthquake in Indonesia. **2022**, ○
- 293 Stock Price Forecasting with Artificial Neural Networks Long Short-Term Memory: A Bibliometric Analysis and Systematic Literature Review. **2022**, 10, 29-50 ○
- 292 An Optimal Fusion Method of Multiple Inertial Measurement Units Based on Measurement Noise Variance Estimation. **2022**, 1-1 1
- 291 Less is More: Bitcoin Volatility Forecast Using Feature Selection and Deep Learning Models. **2022**, ○
- 290 BORSA STANBUL'DA GRÖTVE DAYALI İEM: EGARCH-M MODELİNE GETİRÖRANLARI ZERİNDEKİ GRÖTVE TKSİN İMESİ ○
- 289 Parameter optimization for GARCH Model using hybrid PSO-GA. **2022**, ○

- 288 A dual attention-based fusion network for long- and short-term multivariate vehicle exhaust emission prediction. **2022**, 160490 ○
- 287 The Sustainability Narrative: A Multi Study Using Event Studies to Analyse the American Energy Companies Shareholderâs Reaction to Sustainability News. **2022**, 19, 15489 ○
- 286 Predicting Volatility Based on Interval Regression Models. **2022**, 15, 564 ○
- 285 International Capital Flows, Dynamic Changes in Cryptocurrency and Noble Metal Markets. **2022**, 32, 231-241 ○
- 284 A Bayesian analysis based on multivariate stochastic volatility model: evidence from green stocks. **2023**, 45, ○
- 283 Bayesian Inference for Mixed Gaussian GARCH-Type Model by Hamiltonian Monte Carlo Algorithm. ○
- 282 Research on the Relationship between Apple Stock Price and Changes in Exchange Rate: Evidence from Fedâs Rate Hike. **2022**, 32, 92-99 ○
- 281 Central bank policy rate announcements and high-frequency intra-day benchmark stock returns reaction dynamics: Evidence from South Africa. 1-21 ○
- 280 COVID-19âN BIST SEKTÖR ENDEKSİNİN ETKİLERİNİN ANALİZİ ○
- 279 Are Sustainability Indices Infected by the Volatility of Stock Indices? Analysis before and after the COVID-19 Pandemic. **2022**, 14, 15434 1
- 278 YÜKSEK FREKANSLI KRİPTO VARLIK OYNAKLILIGININ UZUN HAFIZA VE STOKASTİK ZELLETLERİNİN FIGARCH MODELİNE NİCELENMESİ **2022**, 12, 284-310 ○
- 277 A farmer-centric agricultural decision support system for market dynamics in a volatile agricultural supply chain. ○
- 276 Multi-Task Transformer for Stock Market Trend Prediction. **2022**, ○
- 275 Consumer Industry in this Turnâs Monetary Policy: Evidence from Necessity and Non-Necessity Goods in US. **2022**, 34, 399-409 ○
- 274 Macro-financial linkages in the high-frequency domain: Economic fundamentals and the Covid-induced uncertainty channel in US and UK financial markets. ○
- 273 Uncertainty and risk-taking in science: Meaning, measurement and management in peer review of research proposals. **2022**, 104706 ○
- 272 The Impact of Risk Cycles on Business Cycles: A Historical View. ○
- 271 The impact of the RussiaâUkraine conflict (2022) on volatility connectedness between the Egyptian stock market sectors: evidence from the DCC-GARCH-CONNECTEDNESS approach. ○

- 270 COVID-19 related stringencies and financial market volatility: sectoral evidence from India. ○
- 269 A Neural Network approach for integrating banks' decision in shipping finance. **2022**, 10, ○
- 268 Diagnostic analytics for a GARCH model under skew-normal distributions. 1-25 ○
- 267 Forecasting Bitcoin Volatility Using Hybrid GARCH Models with Machine Learning. **2022**, 10, 237 ○
- 266 A multi-factor two-stage deep integration model for stock price prediction based on intelligent optimization and feature clustering. ○
- 265 High-Frequency Forecasting of Stock Volatility Based on Model Fusion and a Feature Reconstruction Neural Network. **2022**, 11, 4057 ○
- 264 Time-Varying Structure of the Optimal Hedge Ratio for Emerging Markets. **2022**, 69, 521-537 ○
- 263 Modelling Dependency Structures of Carbon Trading Markets between China and European Union: From Carbon Pilot to COVID-19 Pandemic. **2022**, 11, 695 ○
- 262 Modelling time-varying volatility using GARCH models: evidence from the Indian stock market. 11, 1098 ○
- 261 Estimation and Effectiveness of Optimal Hedge Ratios of Cryptocurrencies Based on Static and Dynamic Methodologies. 097226292211358 ○
- 260 The impact of COVID-19 on GCC equity and debt markets: Evidence from TVP-VAR estimation. 8, ○
- 259 International Capital and Dynamic Changes in Tesla Stock Price: Evidence from Fed's Interest Rate Policy. 34, 391-398 ○
- 258 Predicting Returns, Volatilities and Correlations of Stock Indices Using Multivariate Conditional Autoregressive Range and Return Models. **2023**, 11, 13 ○
- 257 SRDİRİEBİRLİK RAPORLAMASININ PİYASA RİSKİVE VOLATİLİTE YAYILMALARI ÜZERİNE ETKİSİ **2022**, 24, 936-958 ○
- 256 An explorative analysis of sentiment impact on S&P 500 components returns, volatility and downside risk. ○
- 255 A copula spectral test for pairwise time reversibility. ○
- 254 Modeling asymmetric volatility of financial assets using univariate GARCH models: An Indian perspective. **2022**, 19, 244-259 ○
- 253 Monetary Policy Uncertainty and China's Consumption Industry: Evidence from Fed's Rate Hike. 34, 410-419 ○

252	Long-Memory, Asymmetry and Fat-Tailed GARCH Models in Value-at-Risk Estimation: Empirical Evidence from the Global Real Estate Markets.	0
251	Performance of Islamic Vs Conventional Banks in OIC Countries: Resilience and Recovery during Covid-19. 2022,	1
250	A hybrid ensemble deep reinforcement learning model for locomotive axle temperature using the deterministic and probabilistic strategy.	0
249	Financial Contagion from the Subprime Crisis: A Copula Approach. 2022, 69, 501-520	0
248	Extended Glivenko-Cantelli theorem and L1 strong consistency of innovation density estimator for time-varying semiparametric ARCH model. 1-24	0
247	Uncertainty governance in the stock market during the COVID-19: evidence of the strictest economies in the world.	1
246	Dynamic Changes in Noble Metal Prices under Long-term Uncertain Situation: Evidence from Normalized Covid-19 Pandemic. 34, 362-370	0
245	Oil prices, labour market adjustment and dynamic quantile connectedness analysis: evidence from Greece during the crisis. 2022, 11,	0
244	Sukuk and bond dynamics in relation to exchange rate.	0
243	The impact of investor sentiment on sectoral returns and volatility: Evidence from the Johannesburg stock exchange. 2022, 10,	1
242	Semiparametric modeling of multiple quantiles. 2022,	0
241	Exchange rate volatility, corruption, and economic growth. 2022, 8, e12328	0
240	The benefits of returns and options in the estimation of GARCH models. A Heston-Nandi GARCH insight. 2022,	0
239	Power transformation in quasi-likelihood innovations for GARCH volatility. 2022, 35, 755-764	0
238	Bitcoin Data Analysis Using Deep Learning and Statistical Modeling. 2022,	0
237	A new method of ensemble learning: case of cryptocurrency price prediction.	0
236	Choosing between persistent and stationary volatility. 2022, 50,	0
235	Bitcoin as a global risk and the woes of the Turkish Lira. 1-15	0

234	Dynamic Changes in Disney Stock Return under the Uncertain Situation. 34, 301-308	0
233	COVID-19 Pandemic & Financial Market Volatility; Evidence from GARCH Models. 2023 , 16, 50	1
232	VaR Measure Based on APARCH-PET Models. 2022 , 11, 1564-1573	0
231	Integrating prediction in mean-variance portfolio optimization. 1-24	0
230	Modelling and forecasting risk dependence and portfolio VaR for cryptocurrencies.	1
229	Economic policy uncertainty and environmental governance company volatility: Evidence from China. 2023 , 101875	0
228	Stochastic Volatility Modeling of Daily Streamflow Time Series. 2023 , 59,	0
227	Simulated Greeks for American options. 1-24	0
226	The effects of unemployment and inflation rates on the business value of information technology and economic performance: The partial adjustment valuation approaches. 2023 ,	0
225	How the effective reproductive number impacts global stock markets.	0
224	When the market got the first dose: Stock volatility and vaccination campaign in COVID-19 period. 2023 , 9, e12809	1
223	Modeling RMB Exchange Rate Volatility â Application of GARCH Family Models. 2023 , 154, 02016	0
222	A risk measurement study evaluating the impact of COVID-19 on China's financial market using the QR-SGED-EGARCH model.	0
221	Climate Change and Grain Price Volatility: Empirical Evidence for Corn and Wheat 1971â2019. 2023 , 2, 1-12	0
220	Changes in the Polish Coal Sector Economic Situation with the Background of the European Union Energy Security and Eco-Efficiency Policy. 2023 , 16, 726	0
219	The impact of justified corporate governance changes against exchange rate exposure in North Cyprus.	0
218	Analyzing quantile spillover effects among international financial markets. 2023 , 64, 101881	0
217	Research on interaction of innovation spillovers in the AI, Fin-Tech, and IoT industries: considering structural changes accelerated by COVID-19. 2023 , 9,	0

216	Investment under uncertainty and irreversibility: Evidence from the shipping markets.	0
215	A semi-parametric conditional autoregressive joint value-at-risk and expected shortfall modeling framework incorporating realized measures. 1-26	0
214	ARX-GARCH Probabilistic Price Forecasts for Diversification of Trade in Electricity Marketsâ€”Variance Stabilizing Transformation and Financial Risk-Minimizing Portfolio Allocation. 2023 , 16, 807	0
213	The Effect of COVID-19 on Cryptocurrencies and the Stock Market Volatility: A Two-Stage DCC-EGARCH Model Analysis. 2023 , 16, 25	2
212	Volatility analysis for the GARCH-It model with option data.	0
211	Application of Hybridized ANN-GARCH, ANN-SETAR, MARS-SPSO and CANFIS-SPSO Meta-Models for Improving Accuracy of Monthly Streamflow Prediction.	0
210	Bayesian nonparametric panel Markov-switching GARCH models. 1-25	0
209	Synchronisation among short-term rental markets, co-movements and cycles in 39 European cities. 2023 , 134, 104148	1
208	What explains the benefits of international portfolio diversification?. 2023 , 83, 101729	0
207	A classical model of speculative asset price dynamics. 2023 , 37, 100780	0
206	Price volatility transmission in the value chain of fresh anchovies in Spain. 2023 , 260, 106606	0
205	What do we know about the stock marketsâ€™reaction to regulatory announcements regarding financial institutions? Evidence from UK financial institutions. 2023 , 60, 31-67	0
204	Tversky-RideNN based Feature Fusion and Optimized Deep RNN for Stock Market Prediction. 2022 ,	0
203	İk Halka Arzlarđn BİST100 Endeksi Volatilitesine Etkisi: Covid-19 Pandemisi Dđlemi. 2022 , 7, 944-965	0
202	Functional Stochastic Volatility in Financial Option Surfaces. 2022 , 1, 6-19	0
201	Impact of Structural Break Location on Forecasting Accuracy: Traditional Methods Versus Artificial Neural Network.	0
200	Rđzgđ Hđzlarđnda Uzun Hafđza: Amasra Bİlgesi iđn Bir Zaman Serisi Analizi.	0
199	Will Gold Prices Persist Post Pandemic Period? An Econometric Evidence. 2023 , 11, 8	0

- 198 Covid 19 Pandemisinin BIST Likit Endeksler Üzerindeki Volatilite Etkisi. ○
- 197 REEL EFEKTE DÜŞÜK KURU OYNAKLIĞININ TARIMSAL DİĞİTİLEŞİMİNİN ÜZERİNDEKİ ASİMETRİK ETKİSİ
2013-2021 ARASI DÖNEMDE TÜRKİYE ÜZERİNDE ○
- 196 A Threshold GARCH Model for Chilean Economic Uncertainty. **2023**, 16, 20 ○
- 195 Change point detection for the intraday volatility using functional ARCH and conditional Copula. 1-9 ○
- 194 Forecasting VaR and ES using the joint regression combined forecasting model in the Chinese stock market. ○
- 193 An Econometric Analysis of Drawdown Based Measures. **2022**, 489-510 ○
- 192 Effects of Crude Oil Price Shocks on Stock Markets and Currency Exchange Rates in the Context of Russia-Ukraine Conflict: Evidence from G7 Countries. **2023**, 16, 64 ○
- 191 Network evolution underneath the volatility spillover in traditional and clean energy markets. 1-17 1
- 190 Hybrid model outperformed individual models in predicting droughts in a semi-arid region of Bangladesh. ○
- 189 Forecasting volatility in the stock market data using GARCH, EGARCH, and GJR models. **2023**, 207-220 ○
- 188 A stylized facts comparison between low-frequency and high-frequency data of Brazil stock market index. **2023**, ○
- 187 Research on the impact of exchange rates and interest rates on carbon price changes in the context of sustainable development. 10, ○
- 186 Estimation of value at risk with ARMAX and GARCHX variation during COVID-19 pandemic period (Case study: IDX30 stock data in banking sub-sector on Indonesia stock exchange). **2023**, ○
- 185 Modelling exchange rate volatility under jump process and application analysis. **2023**, 8, 8610-8632 ○
- 184 Dependence Analysis for the Energy Sector Based on Energy ETFs. **2023**, 16, 1329 ○
- 183 An empirical investigation of investor sentiment and volatility of realty sector market in India: an application of the DCC-GARCH model. **2023**, 3, ○
- 182 Problems of modeling the stability of the financial market as a dynamic system. **2023**, 29, 4-20 ○
- 181 Volatility Spillover Effects between Indian Stock Market and Global Stock Markets: A DCC-GARCH Model. 231971452211411 ○

- 180 Cyber risk measurement via loss distribution approach and GARCH model. **2023**, 30, 75-94 ○
- 179 Pricing of Arithmetic Average Asian Option by Combining Variance Reduction and Quasi-Monte Carlo Method. **2023**, 11, 594 ○
- 178 Assessing the accuracy of exponentially weighted moving average models for Value-at-Risk and Expected Shortfall of crypto portfolios. 1-35 ○
- 177 FAANG Stocks, Gold, and Islamic Equity: Implications for Portfolio Management during COVID-19. **2023**, 11, 19 2
- 176 Value at risk estimation with hybrid-SVR-GARCH-KDE model for LQ45 portfolio optimization. **2023**, ○
- 175 Price Discovery Mechanism and Volatility Spillover between National Agriculture Market and National Commodity and Derivatives Exchange: The Study of the Indian Agricultural Commodity Market. **2023**, 16, 62 ○
- 174 A comparative study of ARIMA-GARCH model and artificial neural network model for wind speed forecasting. **2023**, ○
- 173 Quantile three-factor model with heteroskedasticity, skewness, and leptokurtosis. **2023**, 182, 107702 ○
- 172 A denoising method based on the nonlinear relationship between the target variable and input features. **2023**, 218, 119585 ○
- 171 Statistical modelling for forecasting volatility in potato prices using ARFIMA-FIGARCH model. **2018**, 88, 268-272 ○
- 170 The Yield and Volatility of Cryptocurrency in the Uncertain Market: Evidence from Ethereum. 35, 405-413 ○
- 169 Implementing Machine Learning in Optimizing Stock Portfolios: A review. **2023**, ○
- 168 Mathematical Modeling of Financial Time Series Volatility: A GARCH Model. **2023**, 608-614 ○
- 167 Score-driven threshold ice-age models: Benchmark models for long-run climate forecasts. **2023**, 118, 106522 ○
- 166 Spot Futures Price Adjustments in the Nikkei 225: Linear or Smooth Transition? Financial Centre Leadership or Home Bias?. **2023**, 16, 117 ○
- 165 External energy security elements and the riskiness of clean energy stocks: a volatility analysis. **2023**, 14, 396-419 ○
- 164 Modeling dynamic VaR and CVaR of cryptocurrency returns with alpha-stable innovations. **2023**, 103817 ○
- 163 Pharmaceutical industry in Long-term Uncertain Market: An Empirical Research Based on Time Series Model. 38, 64-71 ○

- 162 Uncovering risk transmission between socially responsible investments, alternative energy investments and the implied volatility of major commodities. **2023**, 120, 106634 ○
- 161 Prediction based mean-value-at-risk portfolio optimization using machine learning regression algorithms for multi-national stock markets. **2023**, 120, 105843 ○
- 160 Does reinforcement learning outperform deep learning and traditional portfolio optimization models in frontier and developed financial markets?. **2023**, 65, 101936 ○
- 159 A Multifractal Model of Asset (In)Variances. **2023**, 101767 ○
- 158 Less disagreement, better forecasts: Adjusted risk measures in the energy futures market. ○
- 157 Scientific progress in information theory quantifiers. **2023**, 170, 113260 ○
- 156 Flights-to-safety and macroeconomic adjustment in emerging markets: The role of U.S. monetary policy. **2023**, 133, 102827 ○
- 155 Nonparametric tests for market timing ability using daily mutual fund returns. **2023**, 150, 104635 ○
- 154 Covariance dependent kernels, a Q-affine GARCH for multi-asset option pricing. **2023**, 87, 102622 ○
- 153 COVID-19 Government restriction policy, COVID-19 vaccination and stock markets: Evidence from a global perspective. **2023**, 53, 103669 1
- 152 Identifying diversifiers, hedges, and safe havens among Asia Pacific equity markets during COVID-19: New results for ongoing portfolio allocation. **2023**, 85, 744-792 1
- 151 Dynamic time-frequency connectedness and risk spillover between geopolitical risks and natural resources. **2023**, 82, 103554 ○
- 150 Does Climate Risk Amplify Oil Market Volatility?. **2023**, 4, ○
- 149 NFTs, DeFi, and other assets efficiency and volatility dynamics: An asymmetric multifractality analysis. **2023**, 87, 102642 ○
- 148 Asymmetric volatility in the cryptocurrency market: New evidence from models with structural breaks. **2023**, 87, 102651 ○
- 147 Climate risks and predictability of the trading volume of gold: Evidence from an INGARCH model. **2023**, 82, 103438 ○
- 146 Exchange rate volatility and the effectiveness of FX interventions: The case of Chile. **2023**, 4, 100086 ○
- 145 Predicting daily streamflow with a novel multi-regime switching ARIMA-MS-GARCH model. **2023**, 47, 101374 ○

- 144 Looking ahead: Forecasting total energy carbon dioxide emissions. **2023**, 9, 100112 ○
- 143 Empirical performance of component GARCH models in pricing VIX term structure and VIX futures. **2023**, 72, 122-142 ○
- 142 Robust inference in single firm/single event analyses. **2023**, 80, 102391 ○
- 141 Bootstrapping the transformed goodness-of-fit test on heavy-tailed GARCH models. **2023**, 184, 107744 ○
- 140 Does inclusion of GARCH variance in deep learning models improve financial contagion prediction?. **2023**, 54, 103707 ○
- 139 Causality and dynamic spillover effects of megacities on regional industrial pollution reduction. **2023**, 9, e14047 ○
- 138 Characteristics and mechanisms of the U.S. stock market spillover effects on the Chinese A-share market: Evidence from 6 A-share broad-based and 31 sector indices. **2023**, 87, 102644 ○
- 137 Alternative Energy and CO2 Emission in China: Evidence from Bounds Testing and Vector Error Correction Model Approach. **2023**, 16, 3436 ○
- 136 Transport in reservoir computing. **2023**, 449, 133744 ○
- 135 Multi-step carbon price forecasting using a hybrid model based on multivariate decomposition strategy and deep learning algorithms. **2023**, 405, 136959 ○
- 134 How Accurate Are Risk Models During COVID-19 Pandemic Period?. **2022**, 203-215 ○
- 133 Forecasting tail risk measures for financial time series: An extreme value approach with covariates. **2023**, 71, 29-50 ○
- 132 Improving mineral resource management by accurate financial management: Studying through artificial intelligence tools. **2023**, 81, 103323 ○
- 131 Long Short-Term Memory Neural Network for Financial Time Series. **2022**, ○
- 130 Risk spillovers from China's and the US stock markets during high-volatility periods: Evidence from East Asian stock markets. **2023**, 86, 102538 ○
- 129 A method for predicting VaR by aggregating generalized distributions driven by the dynamic conditional score. **2023**, 88, 203-214 ○
- 128 An application of extenics, spatial factors, and natural resource market in China: The role of artificial intelligence and geopolitical risk. **2023**, 81, 103289 ○
- 127 The impact of the COVID-19 pandemic on travel cryptocurrency and stock market performances: an event-study approach. **2023**, 14, 172-187 ○

- 126 The impact of Sino-US trade war on the co-movement between China's stock market and global stock markets. ○
- 125 Ensemble of Time Series and Machine Learning Model for Forecasting Volatility in Agricultural Prices. ○
- 124 Specification Tests for GARCH Processes with Nuisance Parameters on the Boundary. 1-18 ○
- 123 Dependent Metaverse Risk Forecasts with Heteroskedastic Models and Ensemble Learning. **2023**, 11, 32 ○
- 122 The story of GARCH: A personal odyssey. **2023**, 234, 96-100 ○
- 121 On Volatility Transmission between Gold and Silver Markets: Evidence from A Long-Term Historical Period. **2023**, 11, 25 ○
- 120 Forecasting Financial and Macroeconomic Variables Using an Adaptive Parameter VAR-KF Model. **2023**, 28, 19 ○
- 119 Interest rate, foreign exchange and stock performance in a dual banking industry: evidence from Saudi Arabia. ○
- 118 Using TGARCH and ARMA-GARCH Models to Predict the Volatility in OPEC Oil prices. **2022**, ○
- 117 Predictive directional measurement volatility spillovers between the US and selected Asian Pacific countries. **2023**, 11, ○
- 116 Oil price uncertainty and the relation to tanker shipping. ○
- 115 Hedging cryptocurrency options. **2023**, 26, 91-133 ○
- 114 Does herding effect help forecast market volatility? Evidence from the Chinese stock market. ○
- 113 Sustainable and responsible investment dynamic cross-asset portfolio. **2023**, 10, ○
- 112 Firm-level business uncertainty and the predictability of the aggregate U.S. stock market volatility during the COVID-19 pandemic. **2023**, 88, 295-302 ○
- 111 Stochastic volatility in mean model for capturing the conditional variance in volatile time series data. **2018**, 88, 1644-1647 ○
- 110 Modeling uncertainty in financial tail risk: A forecast combination and weighted quantile approach. ○
- 109 Network Granger Causality Linkages in Nigeria and Developed Stock Markets: Bayesian Graphical Analysis. 1-25 ○

- 108 Impacts of the COVID-19 epidemic on carbon emissions from international shipping. **2023**, 189, 114730 ○
- 107 Forecasting stock volatility with a large set of predictors: A new forecast combination method. ○
- 106 Carbon Pricing in Current Global Institutional Changes. **2023**, 15, 3632 ○
- 105 Forecasting global stock market volatility: The impact of volatility spillover index in spatial-temporal graph-based model. ○
- 104 Calendar anomalies and market volatility in selected cryptocurrencies. **2023**, 10, ○
- 103 Sleeplessness, distraction and stock market performance: Evidence from the world cup. **2023**, 56, 100823 ○
- 102 Demystifying the Effect of the News (Shocks) on Crypto Market Volatility. **2023**, 16, 136 5
- 101 Modelling and estimating volatilities in exchange rate return and the response of exchange rates to oil shock. **2023**, 12, 185-196 2
- 100 Ask "Who", Not "What": Bitcoin Volatility Forecasting with Twitter Data. **2023**, ○
- 99 Superhighways and roads of multivariate time series shock transmission: Application to cryptocurrency, carbon emission and energy prices. **2023**, 615, 128581 ○
- 98 Score-driven cryptocurrency and equity portfolios. 1-20 ○
- 97 The pricing implications of cryptocurrency mining on global electricity markets: Evidence from quantile causality tests. **2023**, 397, 136572 ○
- 96 How Have the COVID-19 Pandemic and Market Sentiment Affected the FX Market? Evidence from Statistical Models and Deep Learning Algorithms. **2023**, 16, ○
- 95 Time series model for GLWB with surrender benefit and stochastic interest rate: Dynamic withdrawal approach. ○
- 94 Exchange Rate Volatility and Its Impact on FDI Inflows in India Using Maki Cointegration Approach. **2023**, 392-406 ○
- 93 A model-free approach to do long-term volatility forecasting and its variants. **2023**, 9, ○
- 92 RiskMetrics method for estimating Value at Risk to compare the riskiness of BitCoin and Rand. **2023**, 20, 207-217 ○
- 91 Understanding the transmission of crash risk between cryptocurrency and equity markets. ○

- 90 A novel framework for direct multistep prediction in complex systems. **2023**, 111, 9289-9304 ○
- 89 Estimating Risk in Illiquid Markets: A Model of Market Friction with Stochastic Volatility. ○
- 88 New practice for investors in Chinese stock market: From perspective of fractionally integrated realized GARCH model. **2023**, 9, e14017 ○
- 87 Forecasting BDI Sea Freight Shipment Cost, VIX Investor Sentiment and MSCI Global Stock Market Indicator Indices: LSTAR-GARCH and LSTAR-APGARCH Models. **2023**, 11, 1242 1
- 86 Measuring and Quantifying Uncertainty in Volatility Spillovers: A Bayesian Approach. **2023**, 2, ○
- 85 The Effect of Sectoral Sanctions on Price Returns of Targeted Firms: Evidence from Tehran Stock Exchange. **2022**, 27, 89-125 ○
- 84 A multiplicative thinning-based integer-valued GARCH model. ○
- 83 Algorithm trading strategy based on GARCH and LSTM models. **2023**, ○
- 82 The effect of oil implied volatility and geopolitical risk on GCC stock sectors under various market conditions. **2023**, 120, 106617 ○
- 81 Coupled GARCH(1,1) model. 1-18 ○
- 80 The role of China's crude oil futures in world oil futures market and China's financial market. **2023**, 120, 106619 ○
- 79 The performance and error analysis of LSTM model combined with various GARCH models in stock forecasting. **2023**, ○
- 78 Prediction of CSI China Mainland Low Carbon Economy Index Based on ARIMA-GARCH Model. 35, 745-752 ○
- 77 Non-Gaussian score-driven conditionally heteroskedastic models with a macroeconomic application. 1-19 ○
- 76 KRPTO PARA PİYASASINDA VOLATİL DAVRANIMIN ARIN ASİMETRİK STOKASTİK VOLATİLİTE MODELİNE TESTİ ○
- 75 On Asymmetric Correlations and Their Applications in Financial Markets. **2023**, 16, 187 ○
- 74 Intraday Risk Management of Cryptocurrency Returns During 2020â2021 Upsurge: A Conditional EVT Approach. 227853372211488 ○
- 73 Volatility forecasting with Hybrid-long short-term memory models: Evidence from the COVID -19 period. ○

- 72 The Impact of Uncertainty in Macroeconomic Variables on Stock Returns in the USA. **2023**, 16, 189 ○
- 71 LSTM&GARCH Hybrid Model for the Prediction of Volatility in Cryptocurrency Portfolios. ○
- 70 The information transmission and risk contagion effect between green bond market and government bond market in China. 11, ○
- 69 An analysis of stock markets integration and dynamics of volatility spillover in emerging nations. ○
- 68 Modelling asymmetric sovereign bond yield volatility with univariate GARCH models: Evidence from India. **2023**, 11, ○
- 67 A Faster Time Series Data Prediction Method Based on LSTM. **2022**, ○
- 66 The impact of active and passive investment on market efficiency: a simulation study. **2023**, 26, ○
- 65 Improving financial volatility nowcasts*. 1-26 ○
- 64 Nonparametric Test for Volatility in Clustered Multiple Time Series. ○
- 63 Modeling Indian Bank Nifty volatility using univariate GARCH models. **2023**, 18, 127-138 ○
- 62 Garch Models Comparison with Symmetric and Asymmetric Process for Univariate Econometric Series. **2023**, 6, 1-23 ○
- 61 Multivariate Garch Models Comparison in Terms of the Symmetric and Asymmetric Models. **2023**, 6, 24-39 ○
- 60 Characterizing and forecasting climate indices using time series models. **2023**, 152, 455-471 ○
- 59 Dynamic Changes in Noble Metal during Period of Local Conflict: Evidence from Soaring Crude Oil Price. 38, 1108-1116 ○
- 58 Multilayer network analysis for measuring the inter-connectedness between the oil market and G20 stock markets. **2023**, 120, 106639 ○
- 57 The Impact of the Fed's Rate Hike on the Japanese Gaming Company - Square Enix. 38, 2911-2919 ○
- 56 Regional Conflict and Financial Market Reaction: Evidence from China and US. 35, 501-511 ○
- 55 Flip the Coin: Heads, Tails or Cryptocurrencies?. **2023**, 70, 1-18 ○

54	Attention to oil prices and its impact on the oil, gold and stock markets and their covariance. 2023 , 120, 106643	○
53	Comparison of Stock price prediction based on XGBoost and GARCH. 36, 55-63	○
52	Forecasting Daily Stock Volatility: A Comparison between GARCH and Recurrent Neuro-networks. 38, 427-436	○
51	Biomedical Industry in China under the Long-term Uncertain Situation: an Empirical Research Based on Time Series Model. 35, 11-18	○
50	Progress Of the Study on The Impact of Investor Sentiment on Stock Returns. 39, 106-111	○
49	Exchange rate volatility transmission in emerging markets. 2023 , 4, 37-47	1
48	The Modeling of Jakarta Composite Index Data Before and During COVID-19 Pandemic and its Alignment into Government Policy in Energy Sector. 2023 , 20, 694-704	○
47	The significance of terms of trade shocks for retail food prices in Turkey.	○
46	Risk spillover networks in financial markets: Evidence from emerging markets.	○
45	Price volatility spillover of Indian onion markets: A comparative study. 2018 , 88, 114-120	○
44	The impact of unproved reserve news on the energy stock volatility: an empirical investigation on Turkey.	○
43	Volatility spillover and connectedness among REITs, NFTs, cryptocurrencies and other assets: Portfolio implications. 1-23	○
42	Equity-Market-Neutral Strategy Portfolio Construction Using LSTM-Based Stock Prediction and Selection: An Application to S&P500 Consumer Staples Stocks. 2023 , 11, 57	○
41	Research on time series based on improved LSTM. 2023 ,	○
40	Day-of-the-week effect and volatility in stock returns: evidence from the Indian stock market.	○
39	Forecasting Stock Volatility during the Stock Market Crash Period: The role of Hawkes process. 2023 , 103839	○
38	Microfounding GARCH models and beyond: a Kyle-inspired model with adaptive agents.	○
37	Electricity Price Forecasting via Statistical and Deep Learning Approaches: The German Case. 2023 , 3, 316-342	○

- 36 Volatility forecasting using deep recurrent neural networks as GARCH models. ○
- 35 Inter-Linkages Between Asian and U.S. Stock Market Returns: A Multivariate GARCH Analysis. **2023**, 339-376 ○
- 34 Trade policy announcements can increase price volatility in global food commodity markets. ○
- 33 Hybrid deep learning and GARCH-family models for forecasting volatility of cryptocurrencies. **2023**, 12, 100465 ○
- 32 A new hybrid method with data-characteristic-driven analysis for artificial intelligence and robotics index return forecasting. **2023**, 9, ○
- 31 Financial Volatility Modeling with the GARCH-MIDAS-LSTM Approach: The Effects of Economic Expectations, Geopolitical Risks and Industrial Production during COVID-19. **2023**, 11, 1785 ○
- 30 An empirical investigation of the relationship between real exchange rate and innovation: Evidence from China. ○
- 29 Price Volatility in Cryptocurrencies. **2023**, 29-43 ○
- 28 Promoting appropriate midline catheter and PICC placement through implementation of an EHR-based clinical decision support tool: An interrupted time-series analysis. ○
- 27 Russia-Ukrainian war: measuring the intraday risk dynamics of energy futures contracts using VaR and CVaR. ○
- 26 Scenario Generation for Financial Data with a Machine Learning Approach Based on Realized Volatility and Copulas. ○
- 25 Explain systemic risk of commodity futures market by dynamic network. **2023**, 102658 ○
- 24 Daily Semiparametric GARCH Model Estimation Using Intraday High-Frequency Data. **2023**, 15, 908 ○
- 23 Asymmetric volatility spillover among global oil, gold, and Chinese sectors in the presence of major emergencies. **2023**, 82, 103579 ○
- 22 Scaled Muth-ARMA Process Applied to Finance Market. **2023**, 11, 1908 ○
- 21 Price Volatility Analysis of Red Cayenne Pepper and Curly Red Chili in Kebumen District. **2023**, 56-69 ○
- 20 Pricing Models Beyond Black-Scholes. **2023**, 255-268 ○
- 19 Realized Stochastic Volatility Model. **2023**, 79-113 ○

- 18 Introduction. **2023**, 1-6 ○
- 17 The impact of offshore wind energy on Northern European wholesale electricity prices. **2023**, 341, 120910 ○
- 16 The Eligibility of Green Bonds as Safe Haven Assets: A Systematic Review. **2023**, 15, 6841 ○
- 15 Coupling the Empirical Wavelet and the Neural Network Methods in Order to Forecast Electricity Price. **2023**, 16, 246 ○
- 14 Comparison of the Efficiency of Pure and of Hybrid Inflation Targeting from the Point of View of Inflation Control. **2023**, 34, 274-283 ○
- 13 GCN-ARIMA Based Sales Demand Prediction. **2022**, 50-60 ○
- 12 The Impact of ESG Scores on Risk Market Performance. **2023**, 15, 7183 ○
- 11 Varlık Fiyat Balonları ve BIST 100 Volatilitesine Etkisi. 63-86 ○
- 10 Cryptocurrency hacking incidents and the price dynamics of Bitcoin spot and futures. **2023**, 103955 ○
- 9 Volatility forecasting with hybrid neural networks methods for Risk Parity investment strategies. **2023**, 120418 ○
- 8 Measuring the pass-through effect of global food price volatility and South Africa's CPI on the headline inflation of Zimbabwe. **2023**, 9, ○
- 7 Price Risk Analysis using GARCH Family Models: Evidence from Shanghai Crude Oil Futures Market. **2023**, 125, 106367 ○
- 6 The impact of the Russia-Ukraine war on the United States natural gas futures prices. ○
- 5 Do artificial neural networks provide improved volatility forecasts: Evidence from Asian markets. ○
- 4 Hurst Exponent Analysis: Evidence from Volatility Indices and the Volatility of Volatility Indices. **2023**, 16, 272 ○
- 3 Is agricultural self-sufficiency effective to protect local markets from global markets? Empirical evidence from the beef sector in Japan. 1-15 ○
- 2 Liquidity Creation, Oil Term of Trade Shocks, and Growth Volatility in Middle Eastern and North African Countries (MENA). **2023**, 11, 147 ○
- 1 A Time-Varying Coefficient Double Threshold GARCH Model with Explanatory Variables. **2023**, 12, 476 ○

