Appendix 4.
Articles Published in refereed journals

2010

2009
34 2009, Ole E. Barndorff-Nielsen, J.M. Corcuera and Mark Podolskij, Power variation for Gaussian processes with stationary increments, *Stochastic Processes and Their Applications*, 119, 1845-1865 (PR) (CO)
36 2009, Ole E. Barndorff-Nielsen and J. Pedersen, Representation and properties of a class of conditionally Gaussian processes, *ALEA*, 6, 179-197 (PR) (CO)
37 2009, Mogens Bladt and Michael Sørensen, Efficient estimation of transition rates between credit ratings from observations at discrete time points, *Quantitative Finance*, 9, 147 - 160 (PR) (CO)
41 2009, C. Capistrán and Allan Timmermann, Disagreement and biases in inflation expectations, *Journal of Money, Credit & Banking*, 41(2), 365-396 (PR) (CO)
44 2009, Kim Christensen, Mark Podolskij and M. Vetter, Bias-correcting the realized range-based variance in the presence of market microstructure noise, *Finance and Stochastics*, 13, 239-268 (PR) (CO)
45 2009, Charlotte Christiansen and Angelo Ranaldo, Extreme Coexceedances in New EU Member States' Stock Markets, *Journal of Banking and Finance*, 33(6), 1048-1057 (PR) (CO)


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


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


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

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

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


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


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


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


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


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

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

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


120 2008, Dennis Kristensen, Estimation of Partial Differential Equations with Applications in Finance, *Journal of Econometrics*, 144, 392-408 (PR)


147 2007, Niels Haldrup and Morten Ø. Nielsen, Estimation of fractional integration in the presence of data noise, *Computational Statistics and Data Analysis*, 51, 3100-3114 (PR) (CO)


153 2007, Morten Ø. Nielsen and Katsumi Shimotsu, Determining the cointegration rank in nonstationary fractional systems by the exact local Whittle approach, *Journal of Econometrics*, 141, 574-596 (PR) (CO)


Appendix 5.
Notes published in refereed journals

2010

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

2007
**Appendix 6.**

**Contributions to refereed books**

**2010**


**2009**


2008


2007

Appendix 7.

Refereed books

2009


2007

Appendix 8.
Editor of refereed books and journal special issues

2010

2009
## Appendix 9.
### CREATEES Research Papers

**2010**

1. 2010, Anders Bredahl Kock and Timo Teräsvirta, Forecasting with nonlinear time series models (CREASES RP 2010-1)
2. 2010, Gunnar Bårdsen, Stan Hurn and Zoë McHugh, Asymmetric unemployment rate dynamics in Australia (CREASES RP 2010-2)
3. 2010, Jesper Rangvid, Maik Schmeling and Andreas Schrimpf, Cash Flow-Predictability: Still Going Strong (CREASES RP 2010-3)
5. 2010, Martin M. Andreasen, Non-linear DSGE Models and The Optimized Particle Filter (CREASES RP 2010-5)
6. 2010, Søren Johansen and Bent Nielsen, Discussion of The Forward Search: Theory and Data Analysis by Anthony C. Atkinson, Marco Riani, and Andrea Ceroli (CREASES RP 2010-6)
10. 2010, Torben G. Andersen and Luca Benzoni, Stochastic Volatility (CREASES RP 2010-10)
11. 2010, Torben B. Rasmussen, Affine Bond Pricing with a Mixture Distribution for Interest Rate Time-Series Dynamics (CREASES RP 2010-11)
15. 2010, Nektarios Aslanidis and Charlotte Christiansen, Smooth Transition Patterns in the Realized Stock Bond Correlation (CREASES RP 2010-15)
17. 2010, Ole E. Barndorff-Nielsen, Fred Espen Benth and Almut E. D. Veraart, Ambit processes and stochastic partial differential equations (CREASES RP 2010-17)
18. 2010, Ole E. Barndorff-Nielsen, Fred Espen Benth and Almut E. D. Veraart, Modelling energy spot prices by Lévy semimartingary processes (CREASES RP 2010-18)
19. 2010, Jeroen V.K. Rombouts and Lars Stentoft, Multivariate Option Pricing with Time Varying Volatility and Correlations (CREASES RP 2010-19)
20. 2010, Charlotte Christiansen, Intertemporal Risk-Return Trade-off in Foreign Exchange Rates (CREASES RP 2010-20)
21. 2010, Marco Aiolfi, Carlos Capistrán and Allan Timmermann, Forecast Combinations (CREASES RP 2010-21)
22. 2010, Ivan Nourdin, Giovanni Peccati and Mark Podolskij, Quantitative Breuer-Major Theorems (CREASES RP 2010-22)
25. 2010, Tom Engsted and Bent Nielsen, Testing for rational bubbles in a co-explosive vector autoregression (CREASES RP 2010-25)
2010, Christos Ntantamis, Detecting Housing Submarkets using Unsupervised Learning of Finite Mixture Models (CREATES RP 2010-53)
2010, Stefan Holst Bache, Minimax Regression Quantiles (CREATES RP 2010-54)
2010, Nektarios Aslanidis and Charlotte Christiansen, Sign and Quantiles of the Realized Stock-Bond Correlation (CREATES RP 2010-55)
2010, Charlotte Christiansen, Juanna Schröter Joensen and Jesper Rangvid, The Effects of Marriage and Divorce on Financial Investments: Learning to Love or Hate Risk? (CREATES RP 2010-57)
2010, Charlotte Christiansen, Maik Schmeling and Andreas Schrimpf, A Comprehensive Look at Financial Volatility Prediction by Economic Variables (CREATES RP 2010-58)
2010, James G. MacKinnon and Morten Ørregaard Nielsen, Numerical distribution functions of fractional unit root and cointegration tests (CREATES RP 2010-59)
2010, Bent Jesper Christensen og Paolo Santucci de Magistris, Level Shifts in Volatility and the Implied-Realized Volatility Relation (CREATES RP 2010-60)
2009, Morten Ørregaard Nielsen, Nonparametric Cointegration Analysis of Fractional Systems With Unknown Integration Orders (CREATES RP 2009-2)
2009, Andrés González, Kirstin Hubrich and Timo Teräsvirta, Forecasting inflation with gradual regime shifts and exogenous information (CREATES RP 2009-3)
2009, Theis Lange, First and second order non-linear cointegration models (CREATES RP 2009-4)
2009, Tim Bollerslev, Natalia Sizova and George Tauchen, Volatility in Equilibrium: Asymmetries and Dynamic Dependencies (CREATES RP 2009-5)
2009, Anders Tolver Jensen and Theis Lange, On IGARCH and convergence of the QMLE for misspecified GARCH models (CREATES RP 2009-6)
2009, Jeroen V.K. Rombouts and Lars Stentoft, Bayesian Option Pricing Using Mixed Normal Heteroskedasticity Models (CREATES RP 2009-7)
2009, Dennis Kristensen and Andrew Ang, Testing Conditional Factor Models (CREATES RP 2009-9)
2009, José Fajardo and Ernesto Mordecki, Skewness Premium with Lévy Processes (CREATES RP 2009-10)
2009, Konstantinos Fokianos, Anders Rahbek and Dag Tjøstheim, Poisson Autoregression (CREATES RP 2009-12)
2009, Peter Reinhard Hansen and Guillaume Horel, Quadratic Variation by Markov Chains (CREATES RP 2009-13)
2009, Dennis Kristensen and Antonio Mele, Adding and Subtracting Black-Scholes: A New Approach to Approximating Derivative Prices in Continuous Time Models (CREATES RP 2009-14)
2009, Tom Engsted, Statistical vs. Economic Significance in Economics and Econometrics: Further comments on
McCloskey & Ziliak (CREATES RP 2009-17)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

2009, Lasse Bork, Hans Dewachter and Romain Houssa, Identification of Macroeconomic Factors in Large
Panels (CREATES RP 2009-43)
107 2009, Dennis Kristensen, Semiparametric Modelling and Estimation: A Selective Overview (CREATES RP 2009-44)
108 2009, Kim Christensen, Silja Kinnebrock and Mark Podolskij, Pre-averaging estimators of the ex-post covariance matrix (CREATES RP 2009-45)
111 2009, Isabel Casas and Irene Gijbels, Unstable volatility functions: the break preserving local linear estimator (CREATES RP 2009-48)
112 2009, Torben G. Andersen and Viktor Todorov, Realized Volatility and Multipower Variation (CREATES RP 2009-49)
113 2009, Robinson Kruse, Michael Frömmel, Lukas Menkhoff and Philipp Sibbertsen, What do we know about real exchange rate non-linearities? (CREATES RP 2009-50)
115 2009, Torben G. Andersen, Dobrislav Dobrev and Ernst Schaumburg, Jump-Robust Volatility Estimation using Nearest Neighbor Truncation (CREATES RP 2009-52)
116 2009, Florian Heinen, Philipp Sibbertsen and Robinson Kruse, Forecasting long memory time series under a break in persistence (CREATES RP 2009-53)
117 2009, Tue Gørgens and Allan Würtz, Testing a parametric function against a nonparametric alternative in IV and GMM settings (CREATES RP 2009-54)
118 2009, Michael Jansson and Morten Ørregaard Nielsen, Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots (CREATES RP 2009-55)
121 2009, Olaf Posch, Risk premia in general equilibrium (CREATES RP 2009-58)
122 2009, Christian M. Dahl and Emma M. Iglesias, Modelling the Volatility-Return Trade-off when Volatility may be Nonstationary (CREATES RP 2009-59)
123 2009, Ole E. Barndorff-Nielsen, José Manuel Corcuera and Mark Podolskij, Limit theorems for functionals of higher order differences of Brownian semi-stationary processes (CREATES RP 2009-60)

2008
125 2008, Peter Reinhard Hansen, Reduced-Rank Regression: A Useful Determinant Identity (CREATES RP 2008-3)
126 2008, Søren Johansen, Katarina Juselius, Roman Frydman and Michael Goldberg Testing hypotheses in an I(2) model (CREATES RP 2008-4)
127 2008, Olaf Posch, Explaining output volatility: The case of taxation (CREATES RP 2008-5)
129 2008, Annastiina Silvennoinen and Timo Teräsvirta, Multivariate GARCH models. (CREATES RP 2008-7)
130 2008, Changli He, Annastiina Silvennoinen and Timo Teräsvirta, Parameterizing unconditional skewness in multivariate GARCH models (CREATES RP 2008-8)
131 2008, Cristina Amado and Timo Teräsvirta, Modelling Conditional and Unconditional Heteroskedasticity with Smoothly Time-Varying Structure (CREATES RP 2008-9)
132 2008, Søren Johansen and Bent Nielsen, An analysis of the indicator saturation estimator as a robust regression estimator (CREATES RP 2008-10)
134 2008, Peter Christoffersen, Kris Jacobs, Chaoyawat Ornthanalai and Yintian Wang, Option Valuation with Long-run and Short-run Volatility Components (CREATES RP 2008-12)
2008, Tom Engsted and Stig V. Møller, An iterated GMM procedure for estimating the Campbell-Cochrane habit formation model, with an application to Danish stock and bond returns (CREATES RP 2008-12)

2008, Lars Stentoft, Option Pricing using Realized Volatility (CREATES RP 2008-13)

2008, Jie Zhu, Pricing Volatility of Stock Returns with Volatile and Persistent Components (CREATES RP 2008-14)


2008, Almut E. D. Veraart, Inference for the jump part of quadratic variation of Itô semimartingales (CREATES RP 2008-18)

2008, Michael Sørensen, Parametric inference for discretely sampled stochastic differential equations (CREATES RP 2008-19)

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


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

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

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


2008, Martin Møller Andreasen, Ensuring the Validity of the Micro Foundation in DSGE Models (CREATES RP 2008-26)


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


2008, Martin Møller Andreasen, How to Maximize the Likelihood Function for a DSGE Model by (CREATES RP 2008-32)


2008, Mark Podolskij and Daniel Ziggel, New tests for jumps: a threshold-based approach (CREATES RP 2008-34)

2008, Per Frederiksen and Morten Ørregaard Nielsen, Bias-reduced estimation of long memory stochastic volatility (CREATES RP 2008-35)

2008, Morten Ørregaard Nielsen, A Powerful Test of the Autoregressive Unit Root Hypothesis Based on a Tuning Parameter Free Statistic (CREATES RP 2008-36)

2008, Dennis Kristensen, Uniform Convergence Rates of Kernel Estimators with Heterogenous, Dependent Data (CREATES RP 2008-37)


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

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

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

2007, Stig V. Møller, Habit Persistence: Explaining Cross Sectional Variation in Returns and Time-Varying


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


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

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


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


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


2007, Mark Podolskij and Daniel Ziggel, A Range-Based Test for the Parametric Form of the Volatility in Diffusion Models (CO) (CREATES RP 2007-26)
215 2007, Niels Haldrup, Frank S. Nielsen and Morten Ø. Nielsen, A Vector Autoregressive Model for Electricity Prices Subject to Long Memory and Regime Switching (CREATES RP 2007-29)
220 2007, Charlotte Christiansen and Angelo Ranaldo, Extreme Coexceedances in New EU Member States' Stock Markets (CREATES RP 2007-34)
222 2007, David F. Hendry, Søren Johansen and Carlos Santos, Selecting a Regression Saturated by Indicators (CO) (CREATES RP 2007-36)
224 2007, Dennis Kristensen and Anders Rahbek, Likelihood-Based Inference in Nonlinear Error-Correction Models (CREATES RP 2007-38)
227 2007, Søren Johansen and Anders Rygh Swensen, Exact Rational Expectations, Cointegration, and Reduced Rank Regression (CREATES RP 2007-41)
228 2007, Ole Barndorff-Nielsen, José Manuel Corcuera and Mark Podolskij, Power Variation for Gaussian Processes with Stationary Increments (CO) (CREATES RP 2007-42)
230 2007, Charles S. Bos, Siem Jan Koopman and Marius Ooms, Long memory modelling of inflation with stochastic variance and structural breaks (CREATES RP 2007-44)
Appendix 10.
PhD Theses

2010
1 2010, Eske Stig Hansen, Essays in Electricity Market Modeling
2 2010, Leonidas Tsiarias, Essays in Financial Econometrics
3 2010, Torben Beedholm Rasmussen, Essays on Dynamic Interest Rate Models and Tests for Jumps in Asset Prices
4 2010, Lasse Bork, Macro Factors, Monetary Policy Analysis and Affine Term Structure Models

2009
5 2009, Rune Mølgaard, Essays on Dynamic Asset Allocation and Electricity Derivatives
6 2009, Frank S. Nielsen, On the estimation of fractionally integrated processes
7 2009, Stig Vinther Møller, Habit persistence, consumption based asset pricing, and time-varying expected returns
8 2009, Martin Møller Andreasen, DSGE Models and Term Structure Models with Macroeconomic Variables

2008
10 2008, Theis Lange, Asymptotic Theory in Financial Time Series Models with Conditional Heteroscedasticity (University of Copenhagen)
11 2008, David Skovmand, Libor Market Models - Theory and Applications
Appendix 11.
Forthcoming articles in refereed journals and books


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

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

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

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


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


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


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


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


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


27 P. Frederiksen and M.O. Nielsen, Fully modified narrow-band least squares estimation of weak fractional cointegration, *Econometrics Journal*

28 Frederiksen, P., F.S. Nielsen and M.O. Nielsen, Local polynomial Whittle estimation of perturbed fractional processes, *Journal of Econometrics*

29 C.W.J. Granger, Teräsvirta, T. and D. Tjøstheim, Modelling nonlinear economic time series, *Oxford University Press*

30 Haldrup, N., F.S. Nielsen and M.O. Nielsen, A vector autoregressive model for electricity prices subject to long memory and regime switching, *Energy Economics*

31 Peter Reinhard Hansen and Asger Lunde, Forecasting volatility using high frequency data, *Oxford Handbook of Economic Forecasting, Oxford University Press*

32 Peter Reinhard Hansen, Asger Lunde, and J. M. Nason, The model confidence set, *Econometrica*


34 Michael Jansson and Morten Ø. Nielsen, Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots, *Journal of Time Series Econometrics*


36 S.T. Jensen, T. Lange and A. Rahbek, Estimation and Asymptotic Inference in the First Order AR-ARCH Model, *Econometric Reviews*


38 S. Johansen, Some identification problems in the cointegrated vector autoregressive model, *Journal of Econometrics*

39 Søren Johansen and Morten Ørregaard Nielsen, Likelihood inference for a nonstationary fractional autoregressive mode, *Journal of Econometrics*

40 S. Johansen and A.R. Swensen, On a numerical and graphical technique for evaluating some models involving rational expectations, *Journal of Time Series Econometrics*


42 Robinson Kruse, A new unit root test against ESTAR based on a class of modified statistics, *Statistical Papers*

43 Robinson Kruse, On European monetary integration and the persistence of real effective exchange rates, *Finance Research Letters*


48 Maik Schmeling and Andreas Schrimpf, Expected Inflation, Expected Stock Returns, and Money Illusion: What can we learn from Survey Expectations?, *European Economic Review*

49 Andreas Schrimpf, International Stock Return Predictability under Model Uncertainty, *Journal of International Money and Finance*

50 Andreas Schrimpf and Qingwei Wang, A Reappraisal of the Leading Indicator Properties of the Yield Curve under Structural Instability, *International Journal of Forecasting*

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