PUBLICATIONS: ARTICLES

Applied Econometrics, 45, 5-28, (2017)
“Everything you always wanted to know about bitcoin modelling but were afraid to ask - Part 2” (with E. Nigmatullin, V. Sukhanovskaya, S. Ivliev)

“The Oil Price Crash in 2014/15: Was There a (Negative) Financial Bubble?”

“Everything you always wanted to know about bitcoin modelling but were afraid to ask - Part 1” (with E. Nigmatullin, V. Sukhanovskaya, S. Ivliev)

“Forecasting German car sales using Google data and multivariate models” (with Z. Toktamysova)

“Proposed Coal Power Plants and Coal-To-Liquids Plants in the US: Which Ones Survive and Why?” (with M. Maggi)

“Long Memory and Periodicity in Intraday Volatility” (with E. Rossi)

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“Global Oil Risks in the Early 21st Century” (with M. Hook and A. Angelantoni)


“Small Sample Properties of Copula - GARCH Modelling: a Monte Carlo Study” (with C. Bianchi, M.E. DeGiuli, M. Maggi)


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"The Intraday Analysis of Volatility, Volume and Spreads: A Review with Applications to Futures Markets"

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"Small-Samples and EVT Estimators for Computing Risk Measures: Simulation and Empirical Evidences" (with A. Kudrov)

"Copula-VAR and Copula-VAR-GARCH Modeling: Dangers for Value at Risk and Impulse Response Functions" (with C. Bianchi, M.E. DeGiuli and M. Maggi)

"Three-Stage Semi-parametric Estimation of T-Copulas: Asymptotics, Finite-Sample Properties and Computational Aspects"

"Dangers and Opportunities for the Russian Banking Sector: 2007 - 2008" (with A. Kudrov and A. Zlotnik)

"A Copula-VAR-X approach for Industrial Production Modelling and Forecasting" (with C. Bianchi, A. Carta, M.E. Degiuli, M. Maggi – University of Pavia)

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“Enhanced Credit Default Models for Heterogeneous SME Segments” (with M.E. DeGiuli, S. Figini, P. Giudici, – University of Pavia)

“Управление кредитным риском (окончание)” (i.e Credit Risk Management - Part 3)

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“The econometric modelling of copulas: A review with extensions”


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<table>
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<tr>
<th>PUBLICATIONS: BOOKS</th>
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