

## 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)
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- International Journal of Production Economics, 170, 97-135, (2015) "Forecasting German car sales using Google data and multivariate models" (with Z. Toktamysova)
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- HANDBOOK OF SHORT SELLING, Elsevier, 339-352, (2012) “Short Selling in Emerging Markets: A Comparison of Market Performance during the Global Financial Crisis”, (with M.Maggi)
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Banca Intesa March 2002
- “Investment grade financial corporate bonds: Term structure estimation and relative value” (with E. Bernini – Banca Intesa)
- Collana Ricerche, Studi e  
Analisi Finanziaria –  
Banca Intesa, Sept. 2001
- “Funzioni spline per la stima di strutture a termine: il caso dei corporate spread finanziari”, (i.e., “Spline functions for term structure estimation: The case of financial corporate spreads”), (with E. Bernini)
- Credit market strategies,  
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- “Term structure estimation and relative value for European financial names” (with E. Bernini – Banca Intesa)

**PUBLICATIONS: BOOKS**

- M.: Экономист (i.e.  
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- Методы эконометрики: (i.e Methods of Econometrics)  
Том 1: Базовый курс (Айвазян Сергей Артемьевич),  
[i.e. Vol 1: Basic Course, Author: Sergei A. Aivazian]  
Том 2: Продвинутый курс (Айвазян Сергей Артемьевич , Деан Фантаццини).  
[i.e. Vol 2.: Advanced Course, Author: Sergei A. Aivazian and Dean Fantazzini]
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(Milan, November 2005)
- “Leaves and Cigarettes: Modelling the Tobacco Industry” (with F. Arfini – University of Parma, F. Ferretti University of Modena and Reggio Emilia, K. Mattas University of Thessaloniki)  
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