PUBLICATIONS: ARTICLES

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“Value at Risk for High-Dimensional Portfolios: A Dynamic Grouped-T Copula Approach”.

“Value at Risk for High-Dimensional Portfolios: A Dynamic Grouped-T Copula Approach”.


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“Random Survival Forest models for SME Credit Risk Measurement” (with S. Figini– University of Pavia).
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М.: Экономист (i.e. Economist), 2010, in press, 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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