

PUBLICATIONS: ARTICLES

European Journal of Finance, Forthcoming, (2011) "Everything You Always Wanted to Know about Log Periodic Power Laws for Bubble Modelling but Were Afraid to Ask" (with P. Geraskin)

(in) *NONLINEAR FINANCIAL ECONOMETRICS: Markov Switching Models, Persistence and Nonlinear Cointegration*, Palgrave Macmillan, p. 104-123, (2011) "Fractionally Integrated Models for Volatility: A Review"

(in) *FINANCIAL ECONOMETRICS MODELING: Market Microstructure, Factor Models and Financial Risk Measures*, Palgrave Macmillan, p. 92-131, (2011) "The Intraday Analysis of Volatility, Volume and Spreads: A Review with Applications to Futures Markets"

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(in) *THE HANDBOOK OF TRADING*, McGraw- Hill, p. 365-388, (2010) "Modelling Bubbles and Anti-Bubbles in Bear Markets: A Medium-Term Trading Analysis"

(in) *THE RISK MODELING EVALUATION HANDBOOK*, McGraw-Hill, p. 339-361, (2010) "Small-Samples and EVT Estimators for Computing Risk Measures: Simulation and Empirical Evidences"(with A. Kudrov)

(in) *THE RISK MODELING EVALUATION HANDBOOK*, McGraw-Hill, p. 339-361, (2010) "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)

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(in) *The BANKING CRISIS Handbook*, Chapman & Hall - CRC Finance, p. 383-405, (2010) "Dangers and Opportunities for the Russian Banking Sector: 2007 - 2008" (with A. Kudrov and A. Zlotnik)

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(in) *EMERGING MARKETS: PERFORMANCE, ANALYSIS AND INNOVATION*, Chapman & Hall / CRC Finance, p. 533-554, (2009) “Market Risk Management for Emerging Markets: Evidence from the Russian Stock Market”.

(in) *The VAR IMPLEMENTATION HANDBOOK*, McGraw-Hill, p. 253-282, (2009) “Value at Risk for High-Dimensional Portfolios: A Dynamic Grouped-T Copula Approach”.

Прикладная эконометрика (i.e. Applied Econometrics), 2(14), 57-73 (2009) “Экономические факторы в модели голосования: пример Нидерландов, Великобритании и Израиля” (i.e. Economic factors in voting patterns: an example with Netherlands, Britain and Israel; with A.Zakharov)

Journal of Financial Transformation, 25(1), 31-39, (2009) “Enhanced Credit Default Models for Heterogeneous SME Segments” (with M.E. DeGiuli, S. Figini, P. Giudici, – University of Pavia)

Прикладная эконометрика (i.e. Applied Econometrics) 2(14), 100-127, (2009) “Управление кредитным риском (окончание)” (i.e. Credit Risk Management - Part 3)

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OPERATIONAL RISK TOWARD BASEL III: BEST PRACTICES AND ISSUES IN MODELING, MANAGEMENT, AND REGULATION, Wiley, 197-216, (2009) “Multivariate Models for Operational Risk: A Copula Approach using Extreme Value Theory and Poisson Shock Models” (with O. Rachedi, Cass Business School, London)

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Computational Economics, 31(2), 161-180, (2008) “A New Approach for Firm Value and Default Probability Estimation beyond Merton Models”, (with E. DeGiuli and M. Maggi – University of Pavia)

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Journal of the Italian Society for Financial Risk Management (AIFIRM), 2, 2-10, (2005) “Modelli Multivariati per la Gestione dei Rischi Operativi: L’approccio delle Copulae” (i.e. “Multivariate models for Operational Risks Management: The Copulae approach”, with L. Dalla Valle – University of Milan, P. Giudici University of Pavia)

Capital Market Notes, Research Department – Banca Intesa March (2002) “Investment grade financial corporate bonds: Term structure estimation and relative value” (with E. Bernini – Banca Intesa)

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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 , Декан Фантаццини). [i.e. Vol 2.: Advanced Course, Author: Sergei A. Aivazian and Dean Fantazzini]

Franco Angeli (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) Listed on SSRN’s Top Ten download list for “ANRES: Other (Topic)”and “European Economics: Agriculture, Natural Resources & Environmental Studies”.

Digital University Press (Bologna, November 2004) “*Financial Markets Microstructure and High Frequency Data: Theoretical issues, Stylized Facts and Econometric Tools*”