

Published papers presented in MIFN congresses

- . Vincenzo, Attela, Marco, Centoni, Marco and Gianluca Cubadda, (2008). "Technology shocks, structural breaks and the effects on the business cycle," *Economics Letters*, 100(3), 392-395.
- . Michel Beine, Oscar Bernal, Jean-Yves, Gnabo and Christelle, Lecourt (2009). "Intervention policy of the BoJ: A unified approach," *Journal of Banking & Finance*, 33(5), 904-913.
- . Bertrand Candelon, Gilbert Colletaz, Christophe Hurlin & Sessi Tokpavi " Backtesting Value-at-Risk: A GMM Duration-Based Test" forthcoming in *Journal of financial Econometrics*.
- . Antonio Cosma, Michel Beine & Robert Vermeulen, (2009). "The Dark Side of Global Integration: Increasing Tail Dependence", *Journal of Banking & Finance*, 34(1), 184-192.
- . Yan-Leung Cheung & Yin-Wong Cheung & Alan T. K. Wan, (2009). "A high-low model of daily stock price ranges," *Journal of Forecasting*, 28(2) 103-119.
- . Yin-Wong Cheung, (2007) "An Empirical Model of Daily Highs and Lows, *International Journal of Finance and Economics*" 12, 1-20.
- . Ai-Ru Cheng and Yin-Wong Cheung, (2007). "Return, Trading Volume, and Market Depth in Currency Futures Markets", *International Journal of Applied Economics* 5(2), 1-23.
- . Juncal Cunado Eizaguirre, Javier Gomez Biscarri and Fernando Perez de Gracia Hidalgo, (2009). "Financial liberalization, stock market volatility and outliers in emerging economies", *Applied Financial Economics*, 19(10), 809-823.
- . Luis Gil-Alana, (2010). "A seasonal fractional multivariate model. A testing procedure and impulse responses for the analysis of GDP and unemployment dynamics," *Empirical Economics*, 38(2), 471-501.
- . Hans Manner and Bertrand Candelon (2010) "Testing for contagion using conditional time-varying copulas", forthcoming in *Pacific Economic Review*.
- . Javier, Mencía and Enrique, Sentana, (2009). "Multivariate location-scale mixtures of normals and mean-variance-skewness portfolio allocation," *Journal of Econometrics*, 153(2), 105-121.
- . Franz C. Palm, Stephan Smeekes and Jean-Pierre Urbain (2010). "A Sieve Bootstrap Test for Cointegration in a Conditional Error Correction Model", forthcoming in *Econometric Theory*.
- . Ekaterini Panopoulou and Thomas Flavin (2010). "Shift versus traditional contagion in Asian markets" forthcoming in *Pacific Economic Review*.