

# Oxford-Man Institute, Publications

21<sup>st</sup> April, 2008

## Financial Econometrics

Ole E. Barndorff-Nielsen, Peter Hansen, Asger Lunde and Neil Shephard (2008) “Designing realised kernels to measure the ex-post variation of equity prices in the presence of noise,” *Econometrica*, forthcoming.

Ole E. Barndorff-Nielsen, Silja Kinnebrock and Neil Shephard (2008) “Measuring downside risk - realised semivariance.” edited volume in honour of Robert F. Engle, edited by Tim Bollerslev, Jeff Russell, Mark Watson, Oxford University Press, forthcoming.

Frederique Bec, Anders Rahbek and Neil Shephard (2008) “The ACR model: a multivariate dynamic mixture autoregression,” *Oxford Bulletin of Economics and Statistics*, forthcoming

Ole E. Barndorff-Nielsen and Neil Shephard (2007) “Variation, jumps and high frequency data in financial econometrics,” in *Advances in Economics and Econometrics. Theory and Applications, Ninth World Congress*, (edited by Richard Blundell, Persson Torsten and Whitney K Newey), *Econometric Society Monographs*, Cambridge University Press, 328-372.

Jennifer L. Castle and Neil Shephard (eds) (2008) “The Methodology and Practice of Econometrics: A Festschrift in Honour of David F. Hendry,” Oxford University Press.

Siddhartha Chib, Yasuhiro Omori , Jouchi Nakajima and Neil Shephard (2007) “Stochastic volatility with leverage: fast and efficient likelihood inference,” *Journal of Econometrics*, 140, 425-449.

Andrew C. Harvey, Jurgen A. Doornik , Siem Jan Koopman and Neil Shephard (2007) *STAMP 8.0 Structural Time Series Analyser, Modeller and Predictor*, London, Timberlake Consultants.

Silja Kinnebrock and Mark Podolskji (2008) “A Note on the Central Limit Theorem for Bipower Variation of General Functions”, *Stochastic Processes and Applications*, forthcoming.

Andrew Patton and Kevin Sheppard (2008) “Evaluating Volatility and Correlation Forecasts”, in T.G. Andersen, R.A. Davis, J.-P. Kreiss and T. Mikosch (eds.) *Handbook of Financial Time Series*, Springer Verlag, forthcoming.

Andrew Patton (2008) “Copula-Based Models for Financial Time Series”, in T.G. Andersen, R.A. Davis, J.-P. Kreiss and T. Mikosch (eds.) *Handbook of Financial Time Series*, Springer Verlag, forthcoming.

## Financial Economics

John Y. Campbell, Tarun Ramadorai, Allie Schwartz (2008) “Caught on tape: Institutional trading, stock returns, and earnings announcements,” *Journal of Financial Economics*, forthcoming.

Frank, Nathaniel, Gonzalez-Hermosillo, B. and Hesse, H. (2008) “Global Transmission of Liquidity Shocks: Evidence from the 2007 Subprime Crisis”, *IMF Global Financial Stability Report*.

Frank, Nathaniel, Hesse, H. and Klueh, U. (2008) “Term Funding Stress and Central Bank Interventions during the 2007 Subprime Crisis”, *IMF Global Financial Stability Report*.

William Fung, David A. Hsieh, Narayan Y. Naik and Tarun Ramadorai (2008) “Hedge funds: performance, risk and capital formation,” *Journal of Finance*, forthcoming.

Jeremy Large (2008) “A Market-Clearing Role for Inefficiency on a Limit Order Book”, *Journal of Financial Economics*, forthcoming.

Andrew Patton (2008) “Are "Market Neutral" Hedge Funds Really Market Neutral?” *Review of Financial Studies*, forthcoming.

## **Mathematical and Computational Finance**

Mike Giles (2008) “Multilevel Monte Carlo path simulation,” *Operations Research*, forthcoming

Mike Giles (2008) “Improved multilevel Monte Carlo convergence using the Milstein Scheme,” *MCQMC06 proceedings*, Springer-Verlag, forthcoming

Mike Giles (2008) “Collected matrix derivative results for forward and reverse mode AD,” Springer-Verlag’s Lecture Notes in Computational Science & Engineering series, forthcoming.

Mike Giles (2008) “Crank-Nicolson time-marching,” in *Encyclopedia of Quantitative Finance*, Wiley.

Georg Gottlob and Alan Nash (2008) “Efficient Core Computation in Data Exchange,” *Journal of the Association for Computing Machinery*, forthcoming.