

Bibliography

- Bollerslev, T.: 1986, Generalized autoregressive conditional heteroscedasticity, *Journal of Econometrics* **31**, 307–327.
- Bollerslev, T., Engle, R. and Nelson, D.: 1994, *ARCH Models*, Vol. IV, Elsevier Science, chapter Handbook in Econometrics, pp. 2961–3038.
- Cuthbertson, K. and Nitzsche, D.: 2004, *Quantitative Financial Economics: Stocks, Bonds and Foreign Exchange*, John Wiley and Sons.
- Dickey, D. and Fuller, W.: 1979, Distribution of the estimators for autoregressive time series with a unit root, *Journal of the American Statistical Association* **74**, 427–431.
- Dickey, D. and Fuller, W.: 1981, Likelihood ratio statistics for autoregressive time series with a unit root, *Econometrica* **49**, 1057–1072.
- Ding, Z., C. W. J. G. and (1993), R. F. E.: 1993, A long memory property of stock market returns and a new model, *Journal of Empirical Finance* **1**, 83–106.
- Durbin, J. and Watson, G.: 1950, Testing for serial correlation in least squares regression – I, *Biometrika* **37**, 409–428.
- Enders, W.: 2004, *Applied Econometric Time Series*, John Wiley and Sons.
- Engle, R.: 1982, Autoregressive conditional heteroscedasticity with estimates of the variance of united kingdom inflation, *Econometrica* **50**, 987–1007.
- Engle, R. and Granger, C.: 1987, Cointegration and error correction: Representation, estimation and testing, *Econometrics* **55**, 251–276.
- Engle, R. and Lee, G.: 1999, *A Long-Run and Short-Run Component Model of Stock Return Volatility*, Cointegration, Causality, and Forecasting, Oxford University Press.

- Engle, R., Lilien, D. and Robins, R.: 1987, Estimating time varying premia in the term structure: The ARCH-M model, *Econometrica* **55**, 591–407.
- Fama, E. and French, K.: 1993, Common risk factors in the returns on stocks and bonds, *Journal of Financial Economics* **33**, 3–56.
- Fuller, W.: 1996, *Introduction to Statistical Time Series*, John Wiley and Sons, New-York.
- Granger, C.: 1969, Investigating causal relations by econometric models and cross spectral methods, *Econometrica* **37**, 424–438.
- Greene, W.: 2000, *Econometric Analysis*, 5th edition edn, Prentice Hall, New Jersey.
- Hamilton, J.: 1994, *Time Series Analysis*, Princeton University Press, New Jersey.
- Harris, R.: 1995, *Using Cointegration Analysis in Econometric Modelling*, Prentice Hall, London.
- Hayashi, F.: 2000, *Econometrics*, Prinseton University Press.
- Johansen, S. and Juselius, K.: 1990, Maximum likelihood estimation and inference on cointegration with application to the demand for money, *Oxford Bulletin of Economics and Statistics* **52**, 169–209.
- Kwiatkowski, D., Phillips, P., Schmidt, P. and Shin, Y.: 1992, Testing the null hypothesis of stationarity against the alternative of a unit root, *Journal of Econometrics* **54**, 159–178.
- Lutkepohl, H.: 1991, *Introduction to Multiple Time Series Analysis*, Springer, Berlin.
- MacKinnon, J.: 1996, Numerical distribution functions for unit root and cointegration tests, *Journal of Applied Econometrics* **11**, 601–618.
- Mills, T.: 1999, *The Econometrics Modelling of Financial Time Series*, Cambridge University Press, Cambridge.
- Nelson, D.: 1991, Conditional heteroskedasticity in asset returns: a new approach, *Econometrica* **59**(2), 347–370.
- Osterwald-Lenum, M.: 1992, A note with quantiles of the asymptotic distribution of the maximum likelihood cointegration rank statistics, *Oxford Bulletin of Economics and Statistics* **54**, 461–472.

- Phillips, P. and Ouliaris, S.: 1990, Asymptotic properties of residual based tests for cointegration, *Econometrica* **58**, 73–93.
- Phillips, P. and Perron, P.: 1988, Testing for a unit root in time series regression, *Biometrika* **75**, 335–346.
- Reimars, H.-E.: 1992, Comparisons of tests formultivariate cointegration, *Statistical Papers* **33**, 335–359.
- Reinsel, G. and Ahn, S.: 1992, Vector autoregression models with unit roots and reduced rank structure: Estimation, likelihood ratio test, and forecasting, *Journal of Time Series Analysis* **13**, 353–375.
- Said, S. and Dickey, D.: 1984, Testing for unit roots in autoregressive moving average models of unknown orders, *Biometrika* **71**, 599–607.
- Savin, N. and White, K.: 1977, The durbin-watson test for serial correlation with extreme sample sizes or many regressors, *Econometrica* **45**, 1989–1996.
- Tsay, R.: 2002, *Analysis of Financial Time Series*, John Wiley and Sons.
- Verbeek, M.: 2008, *A Guide to Modern Econometrics*, John Wiley and Sons.
- Zivot, E. and Wang, J.: 2006, *Modeling Financial Time Series with S-PLUS*, Springer.