WORKING PAPERS

1. Deciphering the Libor and Euribor Spreads during the Subprime crisis, mimeo, 2008 (co-authors: L. Pelizzon, R. Vendramin)
2. Matrix-State Particle Filter for Wishart Stochastic Volatility Processes, paper presented to the SIS Conference 2007 “Risk and Forecasting”, 6 - 8 June 2007, Isola di San Servolo, Venice (Co-author: R. Casarin)
3. Dynamic Derivative Use and Accounting Information, GRETA WP 0103, 2001 (co-authors: M. Billio, G. Bison, A. Giacomelli, L. Pelizzon)
4. The European Single Currency and the volatility of European Stock Markets, GRETA WP 0102, 2001 (co-authors: M. Billio, L. Pelizzon)
5. Alcuni aspetti inferenziali del filtro di Kalman applicato ai modelli a parametri variabili, mimeo, August 1999 (co-author: A. Giacomelli)
6. Are There Profitable Arbitrage Opportunities in the Futures Markets? The Case of the LIFFE BTP Future, GRETA WP 9903, March 1999 (co-authors: A. Giacomelli, M. Trova)
7. A Functional Model for the Markowitz Selection Problem in the N.I.S. Financial Institution, GRETA WP 9812, December 1998 (co-authors: M. Billio, M. Corazza)