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## publications

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### journal paper

- Audrino, F., & Colangelo, D. (2012). Option strategies based on semi-parametric implied volatility surface prediction. *Journal of Investment Strategies*, 1(1), 3-41.
- Audrino, F., & Corsi, F. (2012). Realized Covariance Tick-by-Tick in Presence of Rounded Time Stamps and General Microstructure Effects. *Journal of Financial Econometrics* (forthcoming), 1.
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- Audrino, F., & Medeiros, M. C. (2011). Smooth Regimes, Macroeconomic Variables, and Bagging for the Short-Term Interest Rate Process. *Journal of Applied Econometrics*, 26(6), 999-1022.
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- Audrino, F., Fernholz, R., & Ferretti, R. (2007). A forecasting model for stock market diversity. *Annals of Finance*, 3, 213-240.
- Audrino, F., & Trojani, F. (2007). Accurate Short-Term Yield Curve Forecasting using Functional Gradient Descent. *Journal of Financial Econometrics*, 5(4), 591-623.
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- Audrino, F. (2006). The impact of general non-parametric volatility functions in multivariate GARCH models. *Computational Statistics & Data Analysis*, 50, 3032-3052.
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- Audrino, F., & Barone Adesi, G. (2005). Functional gradient descent for financial time series with an application to the measurement of market risk. *Journal of Banking & Finance*, 29, 959-977.
- Audrino, F. (2005). Local Likelihood for non parametric ARCH(1) models. *Journal of Time Series Analysis*, 26(2), 251-278.
- Audrino, F., Barone Adesi, G., & Mira, A. (2005). The stability of factor models of interest rates. *Journal of Financial Econometrics*, 3(3), 422-441.
- Audrino, F., & Bühlmann, P. (2004). Synchronizing multivariate financial time series. *Journal of Risk*, 6(2), 81-106.
- Audrino, F., & Bühlmann, P. (2003). Volatility estimation with functional gradient descent for very high-dimensional financial time series. *Journal of Computational Finance*, 6(3), 65-89.
- Audrino, F., & Bühlmann, P. (2001). Tree-structured GARCH models. *Journal of the Royal Statistical Society, Series B*, 63(4), 727-744.

## book chapter

- Audrino, F., Corsi, F., & Reno, R. (2012). HAR Modeling for Realized Volatility Forecasting. In *Handbook of Volatility Models and their Applications* (pp. 1): John Wiley & Sons, Incorporated.

## working paper

- Audrino, F., Corsi, F., & Peluso, S. (2012). Missing in Asynchronicity: A Kalman-EM Approach for Multivariate Realized Covariance Estimation. St. Gallen: SEPS Working Paper Series.
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