

**Research Intensive Authored Books (Publisher: SPRINGER, Germany):**

1. “**Hidden Markov Models: Application to Financial Economics**”, jointly with S. Hamori. Published: July 2004.

Publisher’s web address:

<http://www.springeronline.com/sgw/cda/frontpage/0,11855,5-40109-22-33196320-0,00.html>

2. “**Empirical Techniques in Finance**”, Jointly with S. Hamori. Published: June 2005.

Publisher’s web address:

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**Refereed Articles:**

1. **Bhar, R., Chiarella. C., Hung, H. and W. Runggaldier:** “The volatility of the instantaneous spot interest rate implied by arbitrage pricing – A dynamic Bayesian approach”, *Automatica*, 2006, Vol. 42, 1381-1393.
2. **Bhar, R. and S. Hamori:** “Link between Inflation and Inflation Uncertainty: Evidence from G7 Countries”, *Empirical Economics*, 2004, Vol. 29 (4), 825-853.
3. **Bhar, R., Chiarella. C. and W. Runggaldier:** “Inferring Forward Looking Equity Risk Premia from Derivative Prices”, *Studies in Non-Linear Dynamics and Econometrics*, March 2004, Vol. 8 (1), Article 3.
4. **Bhar, R., Chiarella, C. and T. Pham:** “Modelling the Currency Forward Risk Premium: A New Perspective”, *Asia-Pacific Financial Markets*, December 2001, Vol. 8(4), 341-360.
5. **Bhar, R.** “Return and Volatility Dynamics in the Spot and Futures Markets in Australia: An Intervention Analysis in a Bivariate EGARCH-X Framework”, *The Journal of Futures Markets*, Vol. 21 (9), 2001, pp. 833-850.
6. **Bhar, R., Chiarella, C., El-Hassan, N. and Xiaosu Zheng:** “The Reduction of Forward rate Dependent Volatility HJM Models to Markovian Form: Pricing European Bond Options”, *The Journal of Computational Finance*, Vol. 3, No. 3, 2000, pp.47-62.
7. **Bhar, R. and A.G. Malliaris:** “Volume and Volatility in Foreign Currency Futures Markets”, *Review of Quantitative Finance and Accounting*, 10, 1998, 281-298.
8. **Bhar, R. and C. Chiarella:** “Transformation of the Heath-Jarrow-Morton Models to Markovian System”, *The European Journal of Finance*, 3, 1997, 1-26.

9. **Bhar, R. and C. Chiarella:** “Interest Rate Futures: Estimation of the Volatility Parameters in an Arbitrage-Free Framework”, *Applied Mathematical Finance*, 4(4), 1997, 181-200.
10. **Bhar, R., Chiarella, C. and W. Runggaldier:** “Estimation of Models of the Instantaneous Short Term Interest Rate by Use of a Dynamic Bayesian Algorithm”, in *Advances in Finance and Stochastics*, Klaus Sandmann and Phillip, J. Schonbucher (eds.), *Springer*, Germany, 2002, pp. 177-196, ISBN: 3-540-43464-X.
11. **Bhar, R. and C. Chiarella:** “The estimation of the Heath-Jarrow-Morton Model by Use of Kalman Filtering Techniques”, *Computational Approaches to Economic Problems*, edited by H. Amman, Kluwer Publishing, The Netherlands, 1997, 113-126, ISBN: 0-7923-4397-2.

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