

## Book Writing

1. “**Hidden Markov Models: Application to Financial Economics**”, jointly with S. Hamori. Published by Springer, Heidelberg, 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 by Springer, Heidelberg. June 2005.

Publisher’s web address:

<http://www.springeronline.com/sgw/cda/frontpage/0,11855,5-40109-22-47398851-0,00.html>

3. “**Stochastic Filtering in Finance**”, jointly with C. Chiarella and W. Runggaldier. Work in Progress.

4. “**Yield Spread and Economic Activities**”, jointly with S. Hamori. Work in Progress.