ALFRED-WEBER-INSTITUT

Newsletter 4/2009

ALFRED-WEBER-INSTITUT FÜR WIRTSCHAFTSWISSENSCHAFTEN
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New Publications

Conrad, Christian and Karanasos, Menelaos (2009) "Negative volatility spillovers in the unrestricted ECCC-GARCH model.'' *Econometric Theory*, forthcoming. The paper provides necessary and sufficient conditions for the positive definiteness of the conditional covariance matrix of a multivariate GARCH model which allows for negative volatility feedback.

Miscellaneous

January 30, 2009, Volker Kübler will have his doctor´s degree on "Markteintrittsstrategien von Data-Mining-Unternehmen in Chinesische Märkte".

February 16, 2009, the library of Alfred-Weber-Institut will move to Bergheimer Strasse 58; February 19, the Dean´s office move will take place followed by the Faculty of Economics and Social Studies during the first week of March.

There will be no newsletter before the beginning of April.

Editorial deadline for issue 5/2009 of the newsletter:
Wednesday, March 25, 2009, 12 o'clock
newsletter@awi.uni-heidelberg.de

If you would like to receive the newsletter by email,
please contact the address above