

PUBLICATIONS

Books:

- "Applied Quantitative Methods for Trading and Investment" (John Wiley, 2003, ISBN: 0470848855);
- "Developments in Forecast Combination and Portfolio Choice" (John Wiley, 2001, ISBN: 0471521655);
- "Advances in Quantitative Asset Management" (Kluwer Academic Publishers, 2000, ISBN: 0-7923-7778-8);
- "Nonlinear Modelling of High Frequency Financial Time Series" (John Wiley, 1998, ISBN:0471974641);
- "Forecasting Financial Markets" (John Wiley, 1996, ISBN: 0471966533);
- "Exchange Rate Forecasting" (Probus, 1989, ISBN: 1557381003).

Refereed Journals:

- "Forecasting and Trading the EUR/USD Exchange Rate with Gene Expression and Psi Sigma Neural Networks", Expert Systems with Applications, 2012, No. 39/10, 8865-77;
- "Profitable Mean Reversion after Large Price Drops: A Story of Day and Night in the S&P 500, 400 Mid Cap and 600 Small Cap Indices", Journal of Asset Management, 2011, No. 12/3, 185-202;
- "Modelling and Trading the Realised Volatility of the FTSE100 Futures with Higher Order Neural Networks", European Journal of Finance, 2011, DOI:10.1080/1351847X.2011.606990;
- "Cointegration Based Optimisation of Currency Portfolios", Journal of Derivatives and Hedge Funds, 2011, No. 17, 86–114;
- "Higher Order and Recurrent Neural Architectures for Trading the EUR/USD Exchange Rate", Quantitative Finance, 2011, No. 11/4, 615-29;
- "Modelling and Trading the EUR/USD Exchange Rate at the ECB Fixing", European Journal of Finance, 2010, 16/6, 541-560;
- "Modelling Commodity Value at Risk with Higher Order Neural Networks", Applied Financial Economics, 2010, No 20/7, 585-600;
- "Foreign Exchange, Fractional Cointegration and the Implied-Realized Volatility Relation", Journal of Banking and Finance, 2010, No. 34, 882-891;
- "Trading and Filtering Futures Spread Portfolios: Further Applications of Threshold and Correlation Filters", Journal of Derivatives and Hedge Funds, 2010, No. 15, 274-287;
- "The Robustness of Neural Networks for Modelling and Trading the EUR/USD Exchange Rate at the ECB Fixing", Journal of Derivatives and Hedge Funds, 2009, No.15/3, 186-205;
- "Trading Futures Spread Portfolios: Applications of Higher Order and Recurrent Networks", European Journal of Finance, 2008, No. 14/5-6, 503-521;
- "Quantitative Trading of Gold and Silver Using Nonlinear Models", Neural Network World, 2007, No. 16 (2/7), 93-111;
- "The Economic Value of Advanced Time Series Methods for Modelling and Trading 10-year Government Bonds", European Journal of Finance, 2007, No.13/4, 333-352;
- "Trading Foreign Exchange Portfolios with Volatility Filters: The Carry Model Revisited", Applied Financial Economics, 2007, No. 17/3, 249-255;
- "Volatility Filters for FX Portfolio Trading: The Impact of Alternative Volatility Models", Applied Financial Economics Letters, 2006, No. 2/6, 389-394;
- "Volatility Filters for Asset Management: An Application to Managed Futures", Journal of Asset Management, 2006, No. 7/3-4, 179-189;
- "Modelling and Trading the Soybean-Oil Crush Spread with Recurrent and Higher Order Networks: A Comparative Analysis", Neural Network World, 2006, No. 13 (3/6), 193-213;
- "Advanced Frequency and Time Domain Filters for Currency Portfolio Management", Journal of Asset Management, 2006, No. 7/1, 22-30;
- "Modelling and Trading the Gasoline Crack Spread: A Non-Linear Story", Derivatives Use, Trading & Regulation, 2006, No. 12, 126-145;
- "Trading Futures Spreads: An Application of Correlation and Threshold Filters", Applied Financial Economics, 2006, No. 16/12, 903-914;
- "Modelling with Recurrent and Higher Order Networks: A Comparative Analysis", Neural Network World, 2005, No. 15 (6/5), 509-523;

- "Probability Distributions and Leveraged Trading Strategies: An Application of Gaussian Mixture Models to the Morgan Stanley Technology Index Tracking Fund", Quantitative Finance, 2005, No. 5/5, 459-474;
- "Probability Distribution Architectures for Trading Silver", Neural Network World, 2005, No. 15 (5/5), 437-470;
- "Level Estimation, Classification and Probability Distribution Architectures for Trading the EUR/USD Exchange Rate", Neural Computing & Applications, 2005, No. 14/3, 256-271;
- "Emerging Markets of South-East and Central Asia: Do they Still Offer a Diversification Benefit?", Journal of Asset Management, 2005, No. 6/3, 168-190;
- "Analysing Mergers and Acquisitions in European Financial Services: An Application of Real Options", European Journal of Finance, 2005, No. 11/4, 339-355;
- "Cointegration Portfolios of European Equities for Index Tracking and Market Neutral Strategies", Journal of Asset Management, 2005, No. 6/1, 33-52;
- "Volatility Filters for Dynamic Portfolio Optimization", Applied Financial Economic Letters, 2005, No. 1, 111-119;
- "Extending the Variance Ratio Test to Visualise Structure in Data: An Application to the S&P100 Index", Applied Financial Economic Letters, 2005, No. 1, 189-197;
- "Alternative Volatility Models for Risk Management and Trading: An Application to the EUR/USD and USD/JPY Rates", Derivatives Use, Trading & Regulation, 2005, No. 11/2, 126-156;
- "Optimal Trading Frequency for Active Asset Management: Evidence from Technical Trading Rules", Journal of Asset Management, 2005, No. 5/5, 305-326;
- "Alternative Valuation Techniques for Predicting UK Stock Returns", 2004, Journal of Asset Management, No. 5/4, 230-250;
- "Probability Distributions, Trading Strategies and Leverage: An Application of Gaussian Mixture Models", Journal of Forecasting, 2004, No. 23/8, 559-585;
- "The Informational Content of Swaption Rates for USD and EUR Government Bonds Volatility Models", Derivatives Use, Trading & Regulation, 2004, No. 10/3, 197-228;
- "Alternative Forecasting Techniques for Predicting Company Insolvencies: The UK Example (1980-2001)", Neural Network World, 2003, No. 13 (4/3), 326-360;
- "Weather Derivatives Pricing and Filling Analysis for Missing Temperature Data", Derivatives Use, Trading & Regulation, 2003, No. 9/1, 61-83;
- "FX Volatility Forecasts and the Informational Content of Market Data for Volatility", European Journal of Finance, 2003, No. 9/3, 242-272;
- "Forecasting and Trading Currency Volatility: An Application of Recurrent Neural Regression and Model Combination", Journal of Forecasting, 2002, No. 21, 317-354;
- "Modelling and Trading the EUR/USD Exchange Rate: Do Neural Network Models Perform Better?", Derivatives Use, Trading & Regulation, 2002, No. 8/3, 211-239;
- "Neural Network Regression and Alternative Forecasting Techniques for Predicting Financial Variables", Neural Network World, 2002, No. 12 (2/2), 113-139;
- "Do Exotic Currencies Improve the Risk-Adjusted Performance of Dynamic Currency Overlays?", Journal of Asset Management, 2002, No. 4, 335-352;
- "The Information Content of Risk Reversals", Derivatives Use, Trading & Regulation, 2001, No. 2, 98-117;
- "Intraday Data and Hedging Efficiency in Interest Spread Trading", European Journal of Finance, 2000, No. 4, 332-352;
- "FX Volatility Forecasts: A Fusion-Optimisation Approach", Neural Network World, 2000, No. 10 (1-2), 187-202;
- "Improving Hedge Ratio Efficiency with Intraday Data", Derivatives Use, Trading & Regulation, No. 3, 1999, 235-247;
- "Optimising Intraday Trading Models with Genetic Algorithms", Neural Network World, 1999, No. 9 (3), 193-223;
- "Volatility Trading Models: An Application to Daily Exchange Rates", Derivatives Use, Trading & Regulation, 1998, No 1, 9-16;
- "The Economic Value of Neural Network Systems for Exchange Rate Forecasting", Neural Network World, 1996, No. 1 (1), 43-55;
- "Efficiency Tests with Overlapping Data: An Application to the Currency Options Market", European Journal of Finance, 1995, No. 4, 345-366;
- "Leading Edge Forecasting Techniques for Exchange Rate Prediction", European Journal of Finance, 1995, No. 1, 311-323.

Chapters in Books:

- "Modelling and Trading the Greek Stock Market with Hybrid ARMA-Neural Network Models", 99-121 in "Financial Decision Making Using Computational Intelligence" by M. Doumpos, C. Zopounidis and P. M. Pardalos [eds.] (Springer, New York, 2012, forthcoming);
- "Modelling Benchmark Government Bonds Volatility: Do Swaption Rates Help?", 343-374, in "Progress in Financial Markets Research" by C. Kyrtsov and C. Vorlow [eds.] (Nova Science Publishers, Hauppauge, NY, 2011, ISBN: 978-1-61122-864-9);
- "Higher-Order Neural Networks with Bayesian Confidence Measure for Prediction of EUR/USD Exchange Rate", 48-59 in "Artificial Higher Order Neural Networks for Economics and Business" by M. Zhang (Information Science Reference, 2009, ISBN: 978-159904897-0);
- "Modelling and Trading the Soybean-Oil Crush Spread with Recurrent and Higher Order Networks: A Comparative Analysis", 348-366, in "Artificial Higher Order Neural Networks for Economics and Business" by M. Zhang (Information Science Reference, 2009, ISBN: 978-159904897-0);
- "The Economic Value of Leading Edge Techniques for Exchange Rate Prediction", 112-26 in "Advanced Trading Rules" by E. Acar and S. Satchell (Butterworth Heinemann, 1998, ISBN: 0750638176);
- "A Fundamental Approach for Forecasting Interest Rates with an Application to the Deutsche Mark Yield Curve", 59-76 in "Yield: Option Embedded Bonds, Term Structure Models and Credit Considerations" by I. Nelken *et al.* (Irwin Professional Publishing, 1997, ISBN: 0786308184).

Working Papers available upon request:

- "Statistical Arbitrage and High-Frequency Data with an Application to Eurostoxx 50 Equities", March 2010;
- "Modelling and Trading the Greek Stock Market with Mixed Neural Network Models", March 2010;
- "Nonlinear Modelling of Commodity Value at Risk", April 2010;
- "GP Algorithm versus Hybrid and Mixed Neural Networks", November 2010;
- "Profitable Pair Trading: A Comparison Using the S&P 100 Constituent Stocks and the 100 Most Liquid ETFs", December 2010.

March 2012