LIST OF CONTRIBUTORS

Torben G. Andersen  Department of Finance, Kellogg School of Management, Northwestern University, IL, USA

Yong Bao  Department of Economics, University of Texas, TX, USA

Tim Bollerslev  Department of Economics, Duke University, NC, USA

Zongwu Cai  Department of Mathematics & Statistics, University of North Carolina, NC, USA

Ngai Hang Chan  Department of Statistics, The Chinese University of Hong Kong, New Territories, Hong Kong

Rong Chen  Department of Information and Decision Sciences, College of Business Administration, The University of Illinois at Chicago, IL, USA

Francis X. Diebold  Department of Economics, University of Pennsylvania, PA, USA

Robert F. Engle III  Stern School of Business, New York University, NY, USA

Valeriy V. Gavrishchaka  Alexandra Investment Management, LLC, NY, USA

Sir Clive W. J. Granger, KB  Department of Economics, University of California at San Diego, CA, USA

Eric Hillebrand  Department of Economics, Louisiana State University, LA, USA

Gabriel Huerta  Department of Mathematics and Statistics, University of New Mexico, NM, USA
LIST OF CONTRIBUTORS

Dennis W. Jansen  Department of Economics, Texas A&M University, TX, USA
Tze Leung Lai  Department of Statistics, Stanford University, CA, USA
Tae-Hwy Lee  Department of Economics, University of California, CA, USA
Hedibert Freitas Lopes  Graduate School of Business, University of Chicago, IL, USA
Wilfredo Palma  Departamento de Estadistica, Pontificia Universidad Catolica De Chile (PUC), Santiago, Chile
Esther Salazar  Instituto de Matemática, Universidade Federal do Rio de Janeiro, Rio de Janeiro, Brazil
Pierre L. Siklos  Department of Economics, Wilfrid Laurier University, Ontario, Canada
Alejandro Villagran  Department of Mathematics and Statistics, University of New Mexico, NM, USA
Zijun Wang  Private Enterprise Research Center, Texas A&M University, TX, USA
Mark E. Wohar  Department of Economics, University of Nebraska–Omaha, NE, USA
Ginger Wu  Department of Banking and Finance, University of Georgia, GA, USA
Haipeng Xing  Department of Statistics, Columbia University, NY, USA
Gawon Yoon  School of Economics, Kookmin University, Seoul, South Korea
Zhengjun Zhang  Department of Statistics, University of Wisconsin-Madison, WI, USA