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**Recent Work**

**Title**

Flexible Multivariate GARCH Modeling With an Application to International Stock Markets

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This paper now goes under the name: “Flexible Multivariate GARCH Modeling With an Application to International Stock Markets”, and is now coauthored with Pedro Santa-Clara and Michael Wolf. It has been published in the *Review of Economics and Statistics*, Volume 85, Issue 3, August 2003, pages 735-747.