ROBERT F. ENGLE

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BIOGRAPHY

Robert Engle, the Michael Armellino Professor of Finance at New York University Stern School of Business, was awarded the 2003 Nobel Prize in Economics for his research on the concept of autoregressive conditional heteroskedasticity (ARCH). He developed this method for statistical modeling of time-varying volatility and demonstrated that these techniques accurately capture the properties of many time series. Professor Engle shared the prize with Clive W. J. Granger of the University of California at San Diego.

Professor Engle is an expert in time series analysis with a long-standing interest in the analysis of financial markets. His ARCH model and its generalizations have become indispensable tools not only for researchers, but also for analysts of financial markets, who use them in asset pricing and in evaluating portfolio risk. His research has also produced such innovative statistical methods as cointegration, common features, autoregressive conditional duration (ACD), CAViaR and now dynamic conditional correlation (DCC) models.

He is currently the Director of the NYU Stern Volatility Institute and is the Co-Founding President of the Society for Financial Econometrics (SoFiE), a global non-profit organization housed at NYU. Before joining NYU Stern in 2000, Professor Engle was Chancellor's Associates Professor and Economics Department Chair at the University of California, San Diego, and Associate Professor of Economics at the Massachusetts Institute of Technology.

He received his bachelor of science in physics from Williams College and his master of science in physics and doctor of philosophy in economics from Cornell University. Born in Syracuse, NY, he grew up in Media, Pennsylvania, spent 25 years in San Diego, and now lives in New York.

ACADEMIC EXPERIENCE

NEW YORK UNIVERSITY STERN SCHOOL OF BUSINESS, New York, NY
Michael Armellino Professor in the Management of Financial Services, 2000-present
Professor, Department of Finance, 1999

WHARTON FINANCIAL INSTITUTIONS CENTER, Philadelphia, PA
Fellow, 2009-2010 Academic Year

UNIVERSITY OF CALIFORNIA, San Diego, CA
Emeritus Professor and Distinguished Research Professor, 2003
Chair, 1990-1994
Chancellors' Associates Chair in Economics, 1993-
Professor, 1977
Associate Professor, 1975-1977

MASSACHUSETTS INSTITUTE OF TECHNOLOGY, Cambridge, MA
Associate Professor, 1975
Assistant Professor, 1969-1974

HONORS AND AWARDS

- Oskar-Morgenstern Medal Award, University of Vienna, 2015
- T.C. Liu Visiting Scholar position of the Becker Friedman Institute at the University of Chicago, 2013
- Member, U.S. Department of the Treasury, Office of Financial Research Advisory Committee, 2012
- Distinguished Visiting Scholar, Georgetown University McDonough School of Business, 2012
- Member, International Advisory Panel, Risk Management Institute (RMI), 2012
- Financial Engineer of the Year Award, IAFE/SunGard , 2011
- Distinguished Alumni Award, Department of Statistical Science, Cornell University, 2011
- Distinguished Visiting Scholar, UNC Chapel Hill Kenan-Flagler Business School, 2010
- Fellow, FMA (Financial Management Association International)
- Recognition Award for Distinguished Service, The American Real Estate and Urban Economics Association
- Member, Joint CFTC-SEC Advisory Committee on Emerging Regulatory Issues to investigate the "Flash Crash", 2010
- Hofstra University's Presidential Medal, 2009
- Honorary Doctorate, Williams College, 2007
- Member, World Economic Forum, 2007
- Member, National Academy of Sciences, 2006
- Fellow of the Institute for Quantitative Research in Finance, 2006
- Academia Europensis Scientarum Atrium Litterarumque, European Arts and Sciences Membership, 2005
- Doctorate Honoris Causis, HEC, Paris, France, 2005
- Doctorate Honoris Causis, Université de Savoie, France, 2005
- Nobel Prize for Economics, 2003
- Doctorate Honoris Causis, University of Southern Switzerland, 2003
- Fellow, American Finance Association, 2004
- Fellow, American Academy of Arts and Sciences, 1995
- Fellow, American Statistical Association, 2000
- Fellow, the Econometric Society, 1981

EDUCATION

CORNELL UNIVERSITY, Ithaca, NY
Ph.D. in Economics, 1969
M.S. in Physics, 1966

WILLIAMS COLLEGE, Williamstown, MA
B.S. in Physics, with Highest Honors, 1964

BUSINESS AFFILIATIONS

Director and Founder of the Volatility Institute, New York University (2009-Present)

- The center runs a seminar series, Quantitative Finance and Econometrics (QFE), a public web site and venue for visitors, post-docs and research fellows, and password-protected Vlab, which calculates volatilities and correlations every day on a wide range of assets using various methods. It produces volatility forecasts up to a year in advance.

Co-Founding President, Society for Financial Econometrics (SoFiE), New York University (2007-2011)

- The Society for Financial Econometrics (SoFiE) is a global network of academics and practitioners dedicated to the fast-growing field of financial econometrics. SoFiE is committed to promoting and expanding research and education by organizing annual conferences and sponsoring programs and activities in the intersection of finance and econometrics.

Principle, VoLaRia, 1 Ridgeway Road, Concord, MA 01742

- A financial consulting company with expertise in statistical models of financial data.

Principle, Robert F. Engle, Econometric Services, 8 Frederick St., Mahopac, NY 10541
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- A personal consulting company specializing in the application of econometric methods to financial and other business needs. Current work focuses on liquidity and trading in financial markets, risk measurement and management, derivatives pricing and hedging and a variety of volatility and correlation related research tasks. Presents many lectures every year to financial practitioners around the world on topics of current interest.

Chairman of the Academic Advisory Board, Morgan Stanley Equity Microstructure Grants (2004-2008)

- This board administers an academic grant program giving approximately 10 grants per year to faculty and students studying market microstructure. The winning grants are invited to present their work at a conference in the following year that is run by the AAB.

Faculty Research Associate, National Bureau of Economic Research (NBER) (1987-Present)

- Founded in 1920, the National Bureau of Economic Research is a private, nonprofit, nonpartisan research organization dedicated to promoting a greater understanding of how the economy works. The NBER is committed to undertaking and disseminating unbiased economic research among public policymakers, business professionals, and the academic community.

Academic Affiliate, Compass Lexecon (2010-Present)

- Compass Lexecon was formed in January 2008 through the combination of Competition Policy Associates (COMPASS) and Lexecon, two of the premier economic consulting firms in the world. For the past nine years, Compass Lexecon has been ranked as one of the leading antitrust economics firms in the world by the Global Competition Review.

HONORARY LECTURES

- Keynote Speaker, "Looking Forward To The Risks of 2016," Volatility Institute Shanghai (VINS) Conference, November 2015
- Lecture, "Dynamic Conditional Beta and Global Financial Instability," ICDM Conference, Atlantic City, NY, November 2015
- Lecture, "Monitoring Systemic Risk with V-Lab," Global Risk Institute Conference, November 2015
- Lecture, "Prospects for Global Financial Stability," University of Vienna, Recipient, Oskar-Morgenstern Medal Award, Vienna, Austria, October 2015
- Lecture, "Long Run Risk Management: Scenario Generation for the Term Structure," Stevanovich Center, Chicago, October 2015
- Lecture, "Prospects for Global Financial Stability," Inter-American Bank, Washington DC, October 2015
- Lecture, "Prospects for Global Financial Stability," Cleveland Federal Reserve Bank, Cleveland, October 2015
- Lecture, "Latest Results on Systemic Risk Modeling, MFO Oberwolfach Workshop, Germany, September 2015
- Lecture, "Measuring Systemic Risk with Dynamic Conditional Beta, Brooklyn College, Systemic Risk Hub, May 2015
- Lecture, "Measuring Systemic Risk with Dynamic Conditional Beta, Columbia University, May 2015
- Lecture, "The Outlook for Financial Stability In Europe," Rome, February 2015
- Lecture, "Prospects for Global Financial Stability," Gallatin/TCH Seminar, February 2015
- Lecture, "Latest Results in Systemic Risk," WEAI, Wellington New Zealand, January 2015
- Lecture, "Structural GARCH," EC2 conference, Barcelona, December 2014
- Lecture, "Forecasting Illiquidity," Market Microstructure, Paris, December 2014
- Lecture, "Dynamic Conditional Beta: Some New Results," French Econometrics Conference, December 2014
- Lecture, "Monitoring Systemic Risk with V-Lab, SAIF Shanghai, November 2014
- Speaker at launch of Volatility Institute Shanghai (VINS), November 2014
- Lecture, "Prospects for Global Financial Stability," University of Macau, November 2014
- Lecture, "Prospects for Global Financial Stability," Hong Kong Polytechnic University, November 2014
- Invited Workshop Panelist, "The Economic and Financial Risks of a Changing Climate," Resources for the Future (RFF)/American Association for the Advancement of Science (AAAS), New York, NY, November 2014
- Keynote Speaker, "US and China in a Shifting Global Economic Order: A Finance Perspective at TCFA's 20th Anniversary," The Chinese Finance Association (TCFA) 20th Annual Conference, November 2014
- Lecture, Lecture in Honor of 100th Anniversary of TC Liu's Birth, Cornell University, Ithaca, NY, October 2014
- Lecture, Honorary Patronage Award, Trinity College, University Philosophical Society, Dublin, Ireland, September 2014
- Lecture, "Monitoring Systemic Risk: Data, Models and Metrics" at Isaac Newton Institute for Mathematical Sciences, Cambridge, UK, September 2014

- Keynote speaker at Banque de France, ACPR, and SoFiE joint sponsored conference on Systemic Risk and Financial Regulation in Paris, " Structural GARCH: The Volatility-Leverage Connection," July 2014
- Keynote speaker at 1st International Conference on Sovereign Bond Markets conference in Tokyo, "The Global Outlook on Systemic Risk," June 2014
- Lecture, ISEO Summer School – Italy, June 2014
- Lecture, "Nobel Laureate Robert Engle: A Financial Approach to Environmental Risk," Resources For the Future – Washington, DC, March, 2014
- Keynote speaker at Risk Minds Conference – Amsterdam, December 2013
- Keynote speaker at the 26th Australasian Finance and Banking Conference, Australia, December 2013
- Keynote speaker at Federal Reserve Conference on Capital Adequacy, November 2013
- Keynote speaker at "Recent Advances in Commodity Markets" conference, London, November 2013
- Keynote speaker at IV International Meeting "Chile Towards Development" as guest (with Nouriel Roubini (New York University); Jeffrey Sachs (Columbia University); Michael Boskin (Stanford University); Laurence Kotlikoff (Boston University); and Barry Eichengreen (University of California – Berkeley)) of Treasury Minister Felipe Larraín, October 2013
- Keynote speaker at the Macro Financial Modeling and Macroeconomic Fragility Conference, "Structural GARCH: The Volatility-Leverage Connection", Boston, October 2013
- Keynote speaker at The Institute for New Economic Thinking and China's Tsinghua University conference, "The Good Life: The Challenges of Progress in China," Shenzhen, September 2013
- Keynote speaker at the First International Conference SYRTO Project, "Monitoring Systemic Risk with V-Lab", Brescia, June 2013
- Keynote speaker at The NYU Stern Global Alumni Conference & the NYU Stern China Policy Summit, Shanghai, June 2013
- Keynote speaker at 30th International French Finance Association Conference, Lyon, May 2013
- Panel speaker at the Bloomberg Washington Summit, "The Investor Confidence Game", Washington, DC, April 2013
- Keynote speaker at WEAI 10th Biennial Pacific Rim Conference, Tokyo, March 2013
- Keynote speaker at World Economic Forum, Davos, January 2013
- Host at breakfast for central bankers in Davos, January 2013
- Keynote Speaker, 25th Australasian Finance and Banking Conference, "Regional Financial Stability: Systemic Risk, Liquidity Risk, and Governance", Sydney, December 2012
- Keynote speaker on "Global Financial Stability and Systemic Risk Today" at Luigi Solari Conference, University of Geneva, November 2012
- Keynote speaker on "European Systemic Risk" at 4th French Econometrics Conference, ENSAI, Rennes, November 2012
- Presentation titled, "Volatility and Systemic Risk" at Bendheim Center Princeton Lectures in Finance, Princeton, October 2012
- Keynote speaker at Conference on Systemic Risk and Data Issues– DC, October 2012
- Keynote speaker on "Systemic Risk Today: Measurement and Regulation" at G20 Conference on Financial Systemic Risk– Istanbul, September 2012
- Presentation titled, "How Does Systemic Risk Look Today" at PRIMIA Global Risk Conference– New York City, May 2012
- Presentation titled, "When and How to Play Defense: Strategies for Volatile Markets" at Common Fund Conference– Orlando, March 2012

- Presentation titled, “Volatility, Correlation and Tails for Systemic Risk Management” at Risk Minds Conference – Geneva, December 2011
- Presentation titled, “Volatility, Regulation and Systemic Risks” at International Forum on Financial Risk – Toronto, October 2011
- Speaker, European Colloquia – Italy, September 2011
- Presentations titled, “Financial Institutions Systemic Risk and Innovation” and “Volatility Correlations and Tails”, at RBA/BIS Conference - Australia, June 2011
- Columbia University’s 17th Annual Workshop on Financial Engineering: Quantitative Trading and Asset Management (presentation on NYU’s Systemic Risk Rankings) – Columbia University, November 2010
- Luncheon Address titled “Counterparty Risk and Dodd-Frank” at the NYU-DTCC Conference titled “Managing Counterparty and Systemic Risk Under Dodd-Frank” – New York University, November, 2010
- Plenary Address titled “Volatility – Where Are We Going?” and Workshop titled “Global Financial Stability and Long Run Risks”, at the South African Statistical Association (SASA) Conference – South Africa, November 2010
- Keynote Speech on “NYU Stern Systemic Risk Ranking” at the 13th Conference of the European Central Bank (ECB) – Center for Financial Studies (CFS) Research Network on “Macro-Prudential Regulation as an Approach to Contain Systemic Risk: Economic Foundations, Diagnostic Tools and Policy Instruments” – Frankfurt, September 2010
- Scientific Seminar on Financial Econometrics - Tinbergen Institute, Amsterdam, September 2010
- Keynote Address titled “Global Financial Stability and Long Term Risk” for the Global Derivatives 2010 Conference – Paris, France, May 2010
- Eötvös Loránd University – Budapest, December 2009
- Hungarian National Bank – Budapest, December 2009
- Nobels Colloquia in Trieste – Italy, December 2009
- Derivatives 2009: Looking Towards the Future – NYU Salomon Center, November 2009
- Global Summit for the World Economic Forum – Dubai, November 2009
- Nobel Chair for Taiwan National Central University - Taipei, November 2009
- Taiwan Stock Exchange – Taipei, November 2009
- Science and Innovation Week – Mexico, September 2009
- New Economics School – Moscow, August 2009
- Asociación de Economistas de América Latina y el Caribe - Cuba, March 2009
- Stanford Institute for Economic Policy Research (SIEPR), February Associates Meeting: "What is Happening to Financial Market Volatility and Why?” – February, 2009
- Speaker/Participant at the World Economic Forum – Davos, January 2009
- International Peace Foundation: “Bridges – Dialogues Towards a Culture of Peace” – Bangkok, December 2008
- Lecture on “High Dimension Dynamic Correlations” at HIS joint with OeNB - Vienna, December 2008
- Speaker/Participant at Nobels Colloquia - Trieste, December 2008
- Conference on Multivariate and Extremes - Oxford University, November 2008
- NY Quantitative Finance Seminar - November 2008
- Conference at Bendhiem - October 2008
- New York Academy of Sciences Conference - Mexico, September 2008
- NBER/NSF Aarhus University - September 2008
- Research Seminar, University of Savoie – France, March 2008

- Speaker/Participant at Nobels Colloquia in Trieste - December 2007
- Lecture on "High Dimension Dynamic Correlations" at HIS joint with OeNB - Vienna, December 2007
- Keynote speaker at ISEO European Colloquia and Pioneer Investment - Vienna
- Panel Discussant on Volatility TOPIC: The Fed's role & the impact of financial turmoil on the real economy with Tom Cooley and Mickey Levy, Chief Economist of Bank of America - November 2007
- Public Lecture at Universidad Carlos III - Madrid, Spain. October 30, 2007
- Master Lecture at Foundation Rafael Del Pino – Madrid, Spain, October 29, 2007
- Keynote Speaker at the Multivariate Volatility Models Conference - Faro, Portugal, October 26, 2007
- Keynote Address and Official Opening Remarks for the FMA 2007 Annual Meeting - Orlando, Florida, October 17, 2007
- Lecture titled "Vector Multiplicative Error Models: Representation and Inference" at the Princeton Conference on Likelihood Methods – Princeton, NJ, October 2007
- Keynote Speaker for the Journal of Investment Management Conference Series - Boston, MA., September 2007
- Invited talk "DECO: Dynamic Equicorrelation Models for Large Correlation Matrices" at the 2007 European meeting of the Econometric Society - Budapest, Hungary, August 2007
- Keynote Speaker for the Conference 2007 International Symposium on Financial Engineering and Risk Management (FERM2007) - Beijing 11-12, June 2007
- Speaker Address titled "Volatility, Downside Risk, Portfolio Models, and VAR" - Distinguished Lecture Series at KAIST Graduate School of Finance - Seoul, South Korea
- Lecture on "Global Financial Volatility" at the Chancellor's Distinguished Lecture Series at University of California – Riverside, May 2007
- Speaker at the Inaugural Rady School Finance Conference - May 2007
- Public Lecture at University of Technology - Sydney, Australia, April 12, 2007
- Speaker Address titled "Global Financial Volatility", European Central Bank – Frankfurt, Feb. 5, 2007
- Speaker Address titled "Global Financial Volatility", Swiss National Bank – Zurich, Feb. 2, 2007
- Lecture on "Anticipating Correlations", Manchester Business School – Manchester, UK., Jan. 31, 2007
- Lecture on "Execution Risk", Morgan Stanley Conference – London School of Economics, London, Jan. 30, 2007
- Panel Presenter at the World Economic Forum – Davos, Switzerland, January 2007
- Lecture at the Econometrics Conference at Yale University - New Haven, Connecticut, Dec. 2, 2006
- Keynote speech at Ukrainian National University – Kiev, Ukraine, Oct. 13, 2006
- Lecture on "Measuring and Modeling Execution Cost and Risk", Time Series Conference – Montreal, Quebec, Sept. 29, 2006
- Lecture at the University of Florence, Sept. 15, 2006
- Lecture on "Global Financial Volatility", Lindau Foundation – Germany, Aug. 16, 2006
- Speaker at the International Symposium on Forecasting – Santander, Spain, June 12, 2006
- Speaker at INSEAD - Paris, France, June 9, 2006
- Lecture at Hautes Etudes Commerciales - Université de Lausanne, June 8, 2006
- Lecture on "Execution Risk" - Paris Microstructure, June 6, 2006
- Edmund R. Mechalik Distinguished Lecture in the Mathematical Sciences, "Global Volatility: It's Measurement, Interpretation, and Causes" - University of Pittsburgh, April 7-9, 2006.

- Speaker: "Downside Risk and its Implications for Financial Management", Q-Group Conference – Institute for Quantitative Research in Finance, West Palm Beach, Florida, March 31-April 3, 2006
- Speaker: "Financial Volatility – Causes, Consequences, and Global Patterns", Midwest Economics Association – Chicago, March 24-25, 2006
- Will Mann Richardson Lectureship - Austin College, March 3-5, 2006
- Lecture and Workshop on "Execution Risk" - University of Toronto, Feb. 17-19, 2006
- Host, Monday Quantitative Finance & Econometrics Seminars: Stern School of Business – NYU. On-going
- Keynote speaker "Allied Social Science Association's Annual Convention, KUU Conference, American Economic Association - Boston, MA., January 6-8, 2006
- Public Lectures at Chongquing University, Wuhan University, Huanzang University, National Taiwan University, TABF Inauguration, NBER Trio Conference, Tokyo University - December 2005
- "A Brief History of Time", Economics Roundtable for University of California - San Diego, August 2005
- Keynote Speaker: "Underlying Dynamics of Credit Correlations", Risk Magazine Quant Congress - New York, NY, November 8, 2005.
- Hedge Fund Lecture Principal Speaker on "Measuring Downside Risk": IXIS - NYU Banking Conference Series on Hedge Funds - September 2005
- Stern Honors Society Lecture, Stern School of Business – New York University, November 3, 2005
- Opening Address: "The Spline GARCH Model for Unconditional Volatility and its Global Macroeconomic Causes", Statistical and Applied Mathematical Sciences Institute Conference - Duke University, North Carolina, September 2005
- "Downside Risk – Econometric Models and Financial Implications", ASTIN – AFIR Conference - Zurich, Switzerland, September 2005
- Key Note Speaker, International Conference on Finance - University of Copenhagen, Denmark, September 2005
- Chair Speaker, Econometrics Society World Congress - London, England, August 2005
- "MBS and Credit Derivatives – The Recent Development", 13th annual PBFAE Conference - Rutgers University, New Brunswick, June 10, 2006
- Lecture: Changing Structures in International and Financial Market ant the Effects on Financial Decision Making - Venice, Italy, June 2 & 3, 2005
- Lecture on "Frontiers in Time Series Analysis", Journal of Applied Econometrics Annual Conference, Sardinia, Italy - May 29-31, 2005
- Financial Econometrics Conference - University of Montreal, May 19th, 2005
- Induction Ceremony Key Note Speaker, Penncrest High school - May 18th, 2005
- Keynote Speaker, Morgan Stanley Equity Market Microstructure Research Conference - May 12th-13th, 2005
- Paper presentation on Microstructure, National Bureau of Economic - Cambridge, MA., May 6, 2005
- "Stern Scholar in the Parlor", Hosted by Leonard Stern, Stern School of Business - April 20th, 2005
- "Statistics Day", University of Maryland Conference on Statistics - April 15th, 2005
- Federal Reserve System's Fourth Annual Community Affairs Research - Federal Reserve Bank of New York, April 8th, 2005
- Lecture: Citigroup Conference - April 6th, 2005

- "Dean's Roundtable Luncheon", Stern Executive Board, Stern School of Business – NYU, April 5th, 2005
- Presentation on "Testing and Valuing Dynamic Correlations for Asset Allocation", Research Conference for Corporate Associates. Stern School of Business – NYU, April 2005
- Public Lecture: Budapest Collegiums, "Downside Risk: Implications for Financial Management", European Cultural Foundation - March 23, 2005
- Lecture on "Downside Risk: Implications for Financial Management", the Czech National Bank, Czech Economic Society and CERGE-EI - March 17, 2005
- Lecture: "A Simple GARCH Approach to Default Correlations", International Association of Financial Engineers - New York, NY., March 2, 2005
- "Cutting Edge Innovations and Derivatives", Credit Suisse First Boston First Annual Meeting, March 2005
- Joint lunch of the AEA/AFA Annual Meeting - Philadelphia, 2004
- Econometric Institute/Princeton University Press lecture series - Erasmus University, 2003
- Nobel Lecture - Stockholm, 2003
- Fields Lecture - University of Toronto, 2001
- Conference Honoree and Keynote Address, "International Conference on Modeling and Forecasting Financial Volatility" - Perth, Australia, 2001
- Lecture Series, Finnish Statistical Association Meeting - Vassa, Finland, 2001
- Journal of Applied Econometrics Lecture Series - Cambridge, England, 2001
- Lecture Series, Academica Sinica - Taiwan, 2000
- A.W. Phillips Lecture, Australasian Meetings of the Econometric Society - Melbourne, 1997
- Fisher Schultz Lecture, European Meeting of the Econometric Society - Istanbul 1996
- Frank Paish Lecture, Annual Meeting of the Royal Economic Society - Swansea 1996
- Pareto Lecture, Annual Meeting of ASSET - Istanbul, 1995

RESEARCH PUBLICATIONS

Engle has published well over 100 academic research papers, four books and many other scholarly works. These are mostly in the broad area of time series econometrics with the most important applications to financial markets. Over the years, Engle's authored influential papers analyzing macro economics, energy markets, urban economies and emerging markets as well as the main financial asset classes: equities, currencies, fixed income and derivatives. Two of his papers have reached milestones in citations: the paper introducing the *ARCH* model in 1982 and the paper coauthored with Clive Granger introducing *Cointegration,* in 1987. These two papers were honored in "Citation Classics" as two of the most cited of all papers in economics. They were also the two papers forming the basis for the 2003 Nobel Prize.

The most heavily cited papers are listed below. For more listings, see sections Working Papers, Expository Papers, Books & Book Chapters and a Complete Listing of Chronological Publications.

- "Dynamic Conditional Correlation - A Simple Class of Multivariate GARCH Models," *Journal of Business and Economic Statistics* (July 2002), V20N3 (cited by 2,898 as of September, 2014)
- "Multivariate Simultaneous Generalized ARCH," (with Kenneth F. Kroner), *Econometric Theory,* Vol. 11, No. 1 (1995) (cited by 2,988 as of September, 2014)
- "Measuring and Testing the Impact of News on Volatility", *The Journal of Finance*, Vol. 48, No. 5 (Dec, 1993) (cited by 3,088 as of September, 2014)

- "A Long Memory Property of Stock Market Returns and a New Model," (with Zhuanxin Ding and Clive W.J. Granger), *Journal of Empirical Finance,* Vol. 1, Issue 1 (June 1993): 83-106. (cited by 2,455 as of September, 2014)
- "A Capital Asset Pricing Model with Time-Varying Covariances," (with Tim Bollerslev and Jeffrey M. Wooldridge), *The Journal of Political Economy,* Vol. 96, 1988 (cited by 2,468 as of September, 2014)
- "Forecasting and Testing in Co-integrated Systems," (with Byung Sam Yoo), *Journal of Econometrics,* Vol. 35 (1987): 143-159. (cited by 2,153 as of September, 2014)
- "Estimating Time Varying Risk Premia in the Term Structure: the ARCH-M Model," (with David M. Lilien and Russell P. Robins), *Econometrica,* Vol. 55 (1987): 391-407. (cited by 2,373 as of September, 2014)
- "Co-integration and Error Correction: Representation, Estimation and Testing," (with C.W.J. Granger), *Econometrica* 55 (1987): 251-276. (cited by 23,581 as of September, 2014)
- "Autoregressive Conditional Heteroscedasticity with Estimates of the Variance of United Kingdom Inflation," *Econometrica,* Vol. 50, No. 4 (July 1982): 987-1007. (cited by 16,470 as of September, 2014)

WORKING PAPERS

- "Aspects of Regional Financial Stability: A Policy Approach," (with Fariborz Moshirian and Bohui Zhang) (October 2014)
- "Dynamic Conditional Beta is Alive and Well in the Cross-Section of Daily Stock Returns," (with Turan G. Bali and Yi Tang) (March 2014)
- "Structural GARCH: The Volatility Leverage Connection," (with Emil Siriwardane) (October 2013)
- "The Conditional CAPM Explains the Value Premium," (with Turan G. Bali) Social Science Research Network (SSRN) (November 2012)
- "Liquidity, Volatility, and Flights to Safety in the U.S. Treasury Market: Evidence from a New Class of Dynamic Order Book Models," (with Michael Fleming, Eric Ghysels, and Giang Nguyen), (June 2012)
- "And Now, The Rest of the News: Volatility and Firm Specific News Arrival," (with Martin K. Hansen and Asger Lunde), (March 2012)
- "Volatility, Correlation and Tails for Systemic Risk Measurement," (with Christian T. Brownlees), (2011)
- "When Is Noise Not Noise – A Microstructure Estimate of Realized Volatility," (with Zheng Sun) (2007)
- "Fitting and Testing Vast Dimensional Time-Varying Covariance Models," (with Kevin Sheppard and Neil Sheppard) (2007)
- "Forecasting Variance of Variance: The Square-root, the Affine and the CEV GARCH Models," with Isao Ishida - under revision
- "Theoretical Properties of Dynamic Conditional Correlation Multivariate GARCH," (with Kevin Sheppard) (2005)
- "Evaluating the Specification of Covariance Models for Large Portfolios," (with Kevin Sheppard) (2005)
- "Time-Varying Betas and Asymmetric Effects of News: Empirical Analysis of Blue Chip Stocks," (with Young-Hye Cho) - under revision
- "Modeling the Impacts of Market Activity on Bid-Ask Spreads in the Option Market," (with Young-Hye Cho) - under revision

- “Macroeconomic Announcements and Volatility of Treasury Futures,” (with Li Li) - under revision
- “Conditional Volatility of Exchange Rates Under a Target Zone,” (with Yin-Feng Gau) - under revision

EXPOSITORY PAPERS

- Robert Engle, Sergio M. Focardi and Frank J. Fabozzi, “ARCH/GARCH Models in Applied Financial Econometrics,” in *Chapter in Handbook Series in Finance by Frank J. Fabozzi (*John Wiley & Sons, 2008)
- “The ET Interview: Robert F. Engle,” (interviewed by Francis X. Diebold), *Econometric Theory* (January 2003) v19 n6
- “Robert F. Engle III, autobiography (2004) Les Prix Nobel 2003, Nobel Foundation, pp. 309-325
- “Risk and Volatility: Econometric Models and Financial Practice,” Nobel Lecture, (2004) *American Economic Review,* V94M3 pp 405-420
- “Grappling with GARCH,” (with Joseph Mezrich), *RISK* (1995): 112-117
- “GARCH for Groups,” (with Joseph Mezrich), *RISK* (1996): 36-40
- “GARCH 101: The Use of ARCH/GARCH Models in Applied Econometrics”, *Journal of Economic Perspectives* (Fall 2001), V15N4
- “What Good is a Volatility Model?” (with Andrew Patton), *Quantitative Finance,* (March 2001) V1N2 pp 237-245
- “Financial Econometrics – A New Discipline with New Methods,” *Journal of Econometrics* (Jan. 2001), V100 pp53-56

BOOKS and Book Chapters

- Robert Engle, “Modeling Commodity Prices with Dynamic Conditional Beta,” in *Essays in Nonlinear Time Series Econometrics* (Oxford University Press, 2014), Chapter 11, pg 269-287.
- Robert Engle, “What is Happening with Financial Market Volatility and Why?,” in *Volatility – Risk and Uncertainty in Financial Markets* (Zicklin School of Business Financial Markets Series, Springer Science + Business Media, 2011), chapter 3.
- Viral V. Acharya, Christian Brownlees, Farhang Farazmand and Matthew Richardson, "Measuring Systemic Risk,” in *Regulating Wall Street: The Dodd-Frank Act and the New Architecture of Global Finance* (Wiley Publishers, 2010), chapter 4.
- Robert F. Engle and Jeffrey Russell, "Analysis of High Frequency and Transaction Data," in *Handbook of Financial Econometrics ,* eds. Yacine Ait-Sahalia and Lars Hansen (North Holland, 2010)
- Robert Engle and Riccardo Colacito, “The Term Structure of Risk: the Role of Known and Unknown Risks, and Nonstationary Distributions,” in *The Known, the Unknown and the Unknowable in Financial Risk Management: Measurement and Theory Advancing Practice* (Princeton University Press, 2010), chapter 4.
- Robert Engle, Viral V. Acharya, Stephen Figlewski, Anthony Lynch and Marti Subrahmanyam, “Centralized Clearing for Credit Derivatives,” in *Restoring Financial Stability: How to Repair a Failed System (*Wiley Publishers, 2009), chapter 11.
- Robert Engle, “High Dimension Dynamic Correlations,” in *The Methodology and Practice of Econometrics: A Festschrift in Honour of David F. Hendry,* eds. Jennifer L. Castle and Neil Shephard (Oxford University Press, 2009), chapter 5.

- Robert Engle, Viral V. Acharya, Menachem Brenner, Anthony W. Lynch, and Matthew Richardson, "Derivatives: The Ultimate Financial Innovation," in *Restoring Financial Stability: How to Repair a Failed System (*Wiley Publishers, 2009), chapter 10.
- Robert Engle, *Anticipating Correlations* (Princeton University Press, 2008)
- Robert Engle, Foreward in *Handbook of Financial Time Series* (Springer, 2008)
- Robert Engle, Sergio M. Focardi and Frank J. Fabozzi, "ARCH/GARCH Models in Applied Financial Econometrics," in *Chapter in Handbook Series in Finance by Frank J. Fabozzi (*John Wiley & Sons, 2008)
- Robert Engle, "Good Ideas," in *Econometric Analysis of Financial and Economic Time Series: Vol. 20, Parts A/B,* dedicated to Robert Engle and C.W.J. Granger (Elsevier, Ltd., 2006)
- *Cointegration, Causality, and Forecasting: A Festschrift in Honor of Clive W. J. Granger,* eds. Halbert White and Robert F. Engle (Oxford University Press, 1999)
- Robert F. Engle, *ARCH: Selected Readings* (Oxford University Press, 1995)
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