

ROBERT F. ENGLE

New York University • Salomon Center • 44 West Fourth Street, Suite 9-62
 New York, NY 10012-1126 • 212-998-0710, Asst: -0702 • Fax: 212-995-4220
rengle@stern.nyu.edu • <http://www.stern.nyu.edu/rengle/>

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, Finance Committee, 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-Present)

- 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, Robert F. Engle, [Econometric Services](#), 8 Frederick St., Mahopac, NY 10541
845-208-2028, englearch@netscape.net

- 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.

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.

Minor Partner, [AlphaCrest Capital Management](#) (2013-present)

- AlphaCrest is a cutting edge quantitative hedge fund.

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.

Quantitative Finance Expert, [Quinn Emanuel Urquhart & Sullivan, LLP](#), (2014-present)

- Quinn Emanuel is the largest law firm in the world devoted solely to business litigation and arbitration.

Quantitative Finance Expert, [Jones Day](#), (2016-present)

- Ranked among the world's most integrated law firms and best in client service, Jones Day has locations in centers of business and finance throughout the world.

Expert, Analysis Group

- Analysis Group provides economic, financial and strategy consulting to law firms, corporations & government agencies.

Expert, Industrial Economics, Inc, (2014-2016)

- Industrial Economics, Incorporated is a consulting firm that provides expert analysis to clients in government, business, and not-for-profit organizations.

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.

Principle, VoLaRia, (2013-2017)

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

HONORARY LECTURES

- Keynote Speaker, “Prospects of Global Financial Stability,” Western Economic Association International 13th International Conference, Santiago, Chile, January 2017
- Keynote Speaker, “Prospects of Global Financial Stability,” Tsinghua University, Beijing, China, November 2016
- Keynote Speaker, “Prospects of Global Financial Stability,” Beihang University, Beijing, China, November 2016
- Keynote Speaker, “Prospects of Global Financial Stability,” Nankai University, Tianjin, China, November 2016
- Keynote Speaker, “Prospects of Global Financial Stability,” Volatility Institute Shanghai (VINS) Conference, Shanghai, China, November 2016
- Keynote Speaker, “FMA International and CBOE’s Conference on Derivatives and Volatility, Chicago, IL, November 2016
- Keynote Speaker, “Dynamic Conditional Beta,” Random Processes and Time Series: Theory and Applications a Conference in Honor of Murray Rosenblatt, UCSD, San Diego, CA, October 2016
- Keynote Speaker, “Prospects of Global Financial Stability,” UBS Equity Derivatives Conference, New York, NY, October 2016
- Lecture, “Prospects of Global Financial Stability,” Sy Syms School of Business Seminar, Yeshiva University, New York, NY, September 2016
- Lecture, “Structural GARCH: The Volatility-Leverage Connection,” New Developments in Measuring and Forecasting Financial Volatility Conference, Duke University, Durham, NC, September 2016
- Keynote Speaker, “Stressing Australasian Financials,” Asian Development Bank’s International Conference on Financial Cycles, Systemic Risk, Interconnectedness, and Policy Options for Resilience, Sydney, Australia, September 2016
- Keynote Speaker, “Prospects of Global Financial Stability,” SAP Central Bank Executive Summit, Heidelberg, Germany, July 2016
- Keynote Speaker, “Prospects of Global Financial Stability,” RiskMathics Risk Management & Trading Conference, Mexico City, June 2016

- Lecture, “A New Look at Liquidity,” The Kyle Conference: Market Mechanisms & Their Impact, College Park, MD, April 2016
- Lecture, “A New Look at Liquidity,” Q Group Spring Seminar, Washington, DC, April 2016
- Keynote Speaker, “Dynamic Conditional Beta and Global Financial Instability”, Thailand Econometric Society Conference, Chiang Mai, Thailand, January 2016
- Keynote Speaker, “Looking Forward To The Risks of 2016,” Volatility Institute Shanghai (VINS) Conference, Shanghai, China, November 2015
- Lecture, “Dynamic Conditional Beta and Global Financial Instability,” ICDM Conference, Atlantic City, NJ, November 2015
- Lecture, “Monitoring Systemic Risk with V-Lab,” Global Risk Institute Conference, Toronto, Canada, 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 Chongqing 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 PBF&E Conference - Rutgers University, New Brunswick, June 10, 2006
- Lecture: Changing Structures in International and Financial Market and 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)
- “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, Foreword 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)
- *Handbook of Econometrics, Volume IV*, eds. Robert F. Engle and Dan McFadden (Amsterdam: North Holland, 1994)
- *Long Run Economic Relations: Readings in Cointegration*, eds. Robert F. Engle and C.W.J. Granger (Oxford: Oxford University Press, 1991)

COMPLETE CHRONOLOGICAL LIST OF PUBLICATIONS

- “Large Dynamic Covariance Matrices” (with Michael Wolf and Olivier Ledoit), forthcoming in *Journal of Business & Economic Statistics* (2017).
- “Globalization: Contents and Discontents” (with Orley Ashenfelter, Daniel L. McFadden, and Klaus Schmidt-Hebbel), forthcoming in *Contemporary Economic Policy* (2017)
- “Structural GARCH: The Volatility-Leverage Connection,” (with Emil Siriwardane), forthcoming in *Review of Financial Studies* (2017).
- “Scenario Generation for Long-Run Interest Rate Risk Assessment,” (with Guillaume Roussellet and Emil Siriwardane), forthcoming in *Journal of Econometrics* (2017).
- “SRISK: A Conditional Capital Shortfall Index for Systemic Risk Measurement,” (with Christian Brownlees), forthcoming in *Review of Financial Studies* (2017).
- “Issues in Applying Financial Econometrics to Factor-Based Modeling in Investment Management” (with Sergio Focardi and Frank Fabozzi), *Journal of Portfolio Management* (2016), Vol. 42(5): pp. 79–93.
- “Dynamic Conditional Beta,” *Journal of Financial Econometrics* (2016), 14(4): 643-667.
- “Dynamic Conditional Beta Is Alive and Well in the Cross Section of Daily Stock Returns,” (with Turan G. Bali and Yi Tang), *Management Science* (2016), Articles in Advance, pp. 1-20.
- “Systemic Risk in Europe,” (with Eric Jondeau and Michael Rockinger) *Review of Finance* (2015), 19 (1), pp. 145-190.
- “Priced Risk and Asymmetric Volatility in the Cross-Section of Skewness” (with Abhishek Mishra) *Journal of Econometrics* (September 2014), Volume 182, pages 135-144.
- “Testing Macropprudential Stress Tests: The Risk of Regulatory Risk Weights,” (with Viral Acharya and Diane Pierret) *Journal of Monetary Economics* (2014), Volume 65, pages 36-53, July 2014.
- “Semiparametric Vector Mem,” (with Fabrizio Cipollini and Giampiero M. Gallo) *Journal of Applied Econometrics* (2013), Volume 28, Issue 7, pages 1067–1086, November/December 2013.
- “Stock Market Volatility and Macroeconomic Fundamentals,” (with Eric Ghysels and Bumjean Sohn) *The Review of Economics and Statistics* (July 2013), vol. 95, No. 3, pp. 776-797.

- "Capital Shortfall: A New Approach to Ranking and Regulating Systemic Risks" (with Viral Acharya and Matthew Richardson,) *American Economic Review* (2012), vol. 102, issue 3, pp.59-64.
- "Dynamic Equicorrelation," (with Bryan Kelly), *Journal of Business and Economic Statistics*, (May 2012): 212-228, V30, No. 2
- "Volatility Spillovers in East Asian Financial Markets: A Mem-Based Approach," (with Giampiero M. Gallo and Margherita Velucchi) *Review of Economics and Statistics* (2012), 94(1) February, pp. 222-223.
- "The Factor-Spline-GARCH Model for High and Low Frequency Correlations," (with Jose Gonzalo Rangel) *Journal of Business and Economic Statistics* (2012), 30, No 1 January, pp. 109-124.
- "Measuring and Modeling Execution Cost and Risk" (with Jeffrey Russell and Robert Ferstenberg), *Journal of Portfolio Management* (winter 2012), Vol. 38, No. 2: pp. 14-28.
- "Forecasting intraday volatility in the US equity market. Multiplicative component GARCH," (with Magdalena E. Sokalska), *Journal of Financial Econometrics* (winter 2012) 10(1): pp. 54-83
- "A Practical Guide to Volatility Forecasting Through Calm and Storm" (with Christian T. Brownlees and Bryan T. Kelly), *The Journal of Risk* (winter 2011/12), Vol. 14/Number 2
- "A Component Model for Dynamic Correlations" (with Riccardo Colacito and Eric Ghysels), *Journal of Econometrics* (2011) 164: 45–59.
- "Long-Term Skewness and Systemic Risk" *Journal of Financial Econometrics* (2011) 9(3): 437-468
- 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.
- "The Intertemporal Capital Asset Pricing Model with Dynamic Conditional Correlations" (with Turan Bali), *Journal of Monetary Economics* (May 2010) 57(4), 377-390 [previously titled *Investigating ICAPM with Dynamic Conditional Correlations*].
- 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, 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, "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.
- "The Risk That Risk Will Change" *Journal of Investment Management* (2009), Vol. 7, No.4, pp. 24-28.

- Robert Engle, *Anticipating Correlations* (Princeton University Press, 2008)
- "Time-Varying Arrival Rates of Informed and Uninformed Trades" with David Easley, Maureen O'Hara, Liuren Wu. *Journal of Financial Econometrics* (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)
- "A GARCH Option Pricing Model with Filtered Historical Simulation" *Review of Financial Studies*, Vol. 21 Issue 3 May, pp. 1223-1258, 36p: Barone-Adesi, Giovanni; Engle, Robert F.; Mancini, Lorian (2008)
- "The Spline GARCH Model for Low Frequency Volatility and Its Global Macroeconomic Causes," in *Review of Financial Studies*, Engle, Robert & J. Gonzalo Rangel (2008)
- "Underlying Dynamics of Credit Correlations," *Journal of Credit Risk* (2007); (with Artem Voronov and Arthur Berd), Vol. 3, N2: 27-62
- "Execution Risk", (with Robert Ferstenberg) *Journal of Portfolio Management*, Winter (2007), V33, I2, pp.34-45
- "Testing and Valuing Dynamic Correlations for Asset Allocation," (with Riccardo Colacito), *Journal of Business and Economic Statistics*, Vol.24, N.2 (April 2006)
- "A Long Run Pure Variance Common Features Model for the Common Volatilities of the Dow Jones, (with Juri Marcucci), *Journal of Econometrics*, V132 (2006), pp. 7-42
- 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)
- "Are Exchange Traded Funds Fairly Priced?" (with Debo Sarkar), *Journal of Derivatives*. Summer (2006) pp. 27-45
- "Asymmetric Dynamics in the Correlations of Global Equity and Bond Returns," (with Lorenzo Cappiello and Kevin Sheppard). *Journal of Financial Econometrics*, (2006) Oxford University Press, vol. 4(4), pages 537-572
- "A Multiple Indicators Model for Volatility Using Intra-Daily Data," (with Giampiero Gallo) *Journal of Econometrics*, 131 (2006) pp. 3-27
- "The Econometrics of Macroeconomics, Finance and the Interface." (with Francis Diebold, Carlo Favero, Giampiero M. Gallo, and Frank Schorfhiede), *Journal of Econometrics*, (2006): pp.1-2, V131
- "A comment on 'The Econometric Analysis of Economic Time Series,'" *International Statistical Review* (2005) 51: 149-150
- "A Discrete-State Continuous-Time Model of Financial Transactions Prices and Times: The Autoregressive conditional Multinomial-Autoregressive Conditional Duration Model (with Jeffrey Russell)," *Journal of Business and Economic Statistics*, (April 2005): 166-180, V23, No. 2
- "Risk and Volatility: Econometric Models and Financial Practice," Nobel Lecture, *American Economic Review*, (June 2004) V94, No. 3
- "Impacts of Trades in an Error-Correction Model of Quote Prices," (with Andrew Patton), *Journal of Financial Markets*, (January 2004), Vol. 7, No. 4.
- "CAViaR: Conditional Autoregressive Value at Risk by Regression Quantiles," (with Simone Manganelli), *Journal of Business and Economic Statistics*, (October 2004): 367-381, V22, No.4
- Robert F. Engle and Simone Manganelli, "A Comparison of Value-at-Risk Models in Finance," in *Risk Measures for the 21st Century*, ed. Giorgio Szego (Wiley, 2004)
- "The ET Interview: Robert F. Engle," (interviewed by Francis X. Diebold) *Econometric Theory* (December 2003) V19N6, pp. 1159-1193

- “Trades and Quotes: A Bivariate Point Process,” (with Asger Lunde), *Journal of Financial Econometrics*, (Summer 2003) V1N2, pp. 159-188
- “New Frontiers in ARCH Models,” *Journal of Applied Econometrics*, (2002): 425-446, V17N2
- “Dynamic Conditional Correlation - A Simple Class of Multivariate GARCH Models,” *Journal of Business and Economic Statistics*, (July 2002): 339-350, V20N3
- “Empirical Pricing Kernels,” (with Joshua Rosenberg), *Journal of Financial Economics*, (June 2002): 341-372, V64N3
- "Measuring, Forecasting and Explaining Time Varying Liquidity in the Stock Market", (with Joe Lange), *Journal of Financial Markets*, (2001), Vol. 4 No. 2, pp 113-142.
- “GARCH 101: The Use of ARCH/GARCH Models in Applied Econometrics”, *Journal of Economic Perspectives* (Fall 2001): 157-168, V15N4
- “Large Scale Conditional Covariance Matrix Modeling, Estimation and Testing,” (with Zhuanxin Ding), *Academia Economic Papers* (June 2001) V29N2
- “What Good is a Volatility Model?,” (with Andrew Patton), *Quantitative Finance* (March 2001) V1N2, pp237-245
- “Predicting VNET: A Model of the Dynamics of Market Depth,” (with Joe Lange), *Journal of Financial Markets* (2001), V4N2, pp113-142.
- “Financial Econometrics - A New Discipline With New Methods,” *Journal of Econometrics* (Jan. 2001), V100 pp.53-56
- “Testing the Volatility Term Structure Using Option Hedging Criteria” (with Joshua Rosenberg), *Journal of Derivatives*, (2000), V8N1, pp 10-28
- “Time and the Price Impact of a Trade,” (with Alfonso Dufour), *The Journal of Finance* (2000), V55N6, pp2467-2498
- “The Econometrics of Ultra High Frequency Data,” *Econometrica* (2000) 68: 1-22.
- “Cointegration, Causality, and Forecasting: A Festschrift in Honor of Clive W.J. Granger,” ed. with Halbert White. Oxford University Press, 1999.
- "A Permanent and Transitory Component Model of Stock Return Volatility", (with G.J. Lee) in ed. R.F. Engle and H. White, *Cointegration, Causality, and Forecasting: A Festschrift in Honor of Clive W.J. Granger*, (Oxford University Press, 1999) 475-497.
- “Stochastic Permanent Breaks,” (with Aaron Smith), *The Review of Economics and Statistics* (1999) 81: 553-574.
- “The Econometric Analysis of Discrete-Valued Irregularly-Spaced Financial Transactions Data Using a New Autoregressive Conditional Multinomial Model,” (with Jeffrey Russell) Discussion paper no. 98-10; University of California San Diego Dept. of Economics, (1998).
- “Autoregressive Conditional Duration: A New Model for Irregularly Spaced Transaction Data,” *Econometrica* (1998) 66: 1127-1162.
- “Correlations and Volatilities of Asynchronous Data,” (with Pat Burns and Joe Mezrich), *Journal of Derivatives* (1998) Summer: 1-12.
- “Short-Run Forecasts of Electricity Loads and Peaks,” (with C.W.J. Granger, R. Ramanathan, F. Vahid-Araghi, and C. Brace), *International Journal of Forecasting* (1997) 13, 161-174.
- “Forecasting the Frequency of Changes in Quoted Foreign Exchange Prices with the ACD Model,” (with Jeffrey R. Russell), *Journal of Empirical Finance* (1997) 12:187-212.
- “Policy”, ed. A. Banerjee and D. Hendry, Blackwell Publishers, 1997.
- “Index-Option Pricing With Stochastic Volatility and the Value of Accurate Variance Forecasts,” (with Alex Kan and Jaeson Noh), *Review of Derivatives Research* 1 (1997): 139-157.

- "Nonsynchronous Common Cycles," (with Farshid Vahid), *Journal of Econometrics* 80 (1997): 199-221.
- "Estimating Diffusion Models of Stochastic Volatility," (with G.J. Lee) in *Modeling Stock Market Volatility*, ed. Peter Rossi, Academic Press, 1996.
- "Seasonal Common Features: Global Unemployment," (with Svend Hylleberg), *Oxford Bulletin of Economics and Statistics* 58 (1996): 615-630. Reprinted in "The Econometrics of Economics
- "GARCH for Groups," with (Joseph Mezrich), *Risk* (1996): 36-40.
- "Grappling with GARCH," (with Joseph Mezrich), *Risk* (1995): 112-117.
- "ARCH: Selected Readings," Oxford University Press, 1995: 1-424
- "Estimating Common Sectoral Cycles," (with J. Issler), *Journal of Monetary Economics* 35 (1995): 83-113.
- "GARCH Gammas," (with Joshua Rosenberg), *Journal of Derivatives* 2 (1995): 47-59.
- "Multivariate Simultaneous GARCH," (with K. Kroner), *Econometric Theory* 11 (1995): 122-150.
- *Handbook of Econometrics, Volume IV*, ed. with D. McFadden, (Amsterdam: North Holland, 1994).
- "Do Bulls and Bears Move Across Borders? International Transmission of Stock Returns and Volatility," (with W.-L. Lin, Takatoshi Ito), *Review of Financial Studies* 7 (1994): 507-538.
- "ARCH Models," (with D. Nelson and T. Bollerslev) in *Handbook of Econometrics, Volume IV*, ed. R. Engle and D. McFadden (Amsterdam: North Holland, 1994), 2959-3038.
- "Forecasting Volatility and Option Prices of the S&P 500 Index," (with Jaesun Noh and Alex Kane), *Journal of Derivatives* 2 (1994): 17-30.
- "Hourly Volatility Spillovers Between International Equity Markets," (with R. Susmel) *Journal of International Money and Finance* 13 (1994): 3-25.
- "Cointegration - The Early Days" (with C.W.J. Granger), *Citation Classics* 25 (1993).
- "Testing Super Exogeneity and Invariance," (with D. Hendry), *Journal of Econometrics*, 56 (1993): 119-139.
- "Arbitrage Valuation of Variance Forecasts Using Simulated Options," (with C. Hong, Kane and J. Noh) *Advances in Futures and Options Research* 6 (1993): 393-415. Excerpt reprinted in Financial Forecasting - 2002.
- "Common Trends and Common Cycles," (with Farshid Vahid), *Journal of Applied Econometrics* 8 (1993): 341-360.
- "A Long Memory Property of Stock Market Returns and a New Model," (with Zhuanxin Ding and Clive W.J. Granger), *Journal of Empirical Finance* 1 (1993): 83-106.
- "Measuring and Testing the Impact of News On Volatility," (with Victor Ng) *Journal of Finance* 48 (1993): 1749-1778.
- "Common Trends and Common Cycles in Latin America," (with J. Issler), *Revista Brasileira de Economia* 47 (1993): 149-176.
- "Common Persistence in Conditional Variances," (with T. Bollerslev), *Econometrica* 61 (1993): 167-186.
- "Statistical Models for Financial Volatility," *Financial Analysts Journal* (Jan/Feb 1993): 72 - 78.
- "A Comment on Hendry and Clements on The Limitations of Comparing Mean Square Forecast Errors," *Journal of Forecasting* 12 (1993): 642-644.
- "Testing for Common Features," (with S. Kozicki), *Journal of Business and Economic Statistics* 11 (1993): 369 - 380.
- "Common Volatility in International Equity Markets," (with R. Susmel), *Journal of Business and Economic Statistics* 11 (1993): 167 - 176.

- "Time Varying Volatility and the Dynamic Behavior of the Term Structure," (with V. Ng), *Journal of Money, Credit and Banking* 25 (1993): 336-349.
- "Seasonal Cointegration: The Japanese Consumption Function," (with C.W.J. Granger, S. Hylleberg, H.S. Lee), *Journal of Econometrics* 55 (1993): 275-298.
- "ARCH Models in Finance," (eds. R. Engle and M. Rothschild), *Journal of Econometrics* 52 (1992): 245-266.
- "On the Theory of Growth Controls," (with R. Carson and P. Navarro), *Journal of Urban Economics* 32 (1992): 269-283.
- "On The Determination of Regional Base and Regional Base Multipliers," (with S. Brown and E. Coulson), *Regional Science and Urban Economics* 22 (1992): 619-635.
- "Editors Introduction" (with M. Rothschild), *ARCH Models in Finance*, eds. R. Engle and M. Rothschild, *Journal of Econometrics* 52 (1992): 1.
- "Measuring Risk Aversion From Excess Returns on a Stock Index," (with R. Chou and Kane), *Journal of Econometrics* 52 (1992): 201-224.
- "Where Does the Meteor Shower Come From? The Role of Stochastic Policy," (with T. Ito and W.L. Lin), *Journal of International Economics* 32 (1992): 221-240.
- "Implied ARCH Models from Options Prices," (with C. Mustafa), *Journal of Econometrics* 52 (1992): 289-311.
- "A Multi-Dynamic Factor Model for Stock Returns," (with V. Ng and M. Rothschild), *Journal of Econometrics* 52 (1992): 245-266.
- "Modeling Peak Electricity Demand," (with C. Mustafa and J. Rice), *Journal of Forecasting* 11(1992): 241-251.
- "Semi-Parametric ARCH Models," (with G. Gonzalez), *Journal of Business and Economic Statistics* 9 (1991): 345-359.
- "Editor's Introduction," (with C.W.J. Granger) in *Long Run Economic Relations: Readings in Cointegration*," (eds. R. Engle and C.W.J. Granger), (Oxford: Oxford University Press, (1991), 1-16
- *Long Run Economic Relations: Readings in Cointegration*, (eds. R. Engle and C.W.J. Granger (Oxford: Oxford University Press, 1991).
- "Cointegrated Economic Time Series: A Survey with New Results," (with B.S. Yoo) in *Long Run Economic Relations: Readings in Cointegration*, ed. by R. Engle and C.W.J. Granger, (Oxford: Oxford University Press, 1991), 237-266.
- "Meteor Showers or Heat Waves? Heteroskedastic Intra-daily Volatility in the Foreign Exchange market," (with T. Ito, W.L. Lin) *Econometrica* 58 (1990): 525-542.
- "Asset Pricing with a Factor ARCH Covariance Structure: Empirical Estimates for Treasury Bills," (with V. Ng, M. Rothschild) *Journal of Econometrics* 45 (1990): 213-237.
- "Seasonal Integration and Cointegration," (with S. Hylleberg, C.W.J. Granger, B.S. Yoo) *Journal of Econometrics* 44 (1990): 215-238.
- "Merging Short and Long Run Forecasts: An Application of Seasonal Cointegration to Monthly Electricity Sales Forecasting," (with Granger and Hallman), *Journal of Econometrics* 40 (1989): 45-62.
- "A Comparison of Adaptive Structural Forecasting Methods for Electricity Sales," *Journal of Forecasting* 7 (1988): 149-172.
- "A Capital Asset Pricing Model with Time Varying Covariances," (with T.P. Bollerslev and J.M. Wooldridge), *Journal of Political Economy* 96 (1988): 116-131.

- "Estimation of Time Varying Risk Premia in the Term Structure: the ARCH-M Model," (with David Lilien and Russell Robins), *Econometrica* 55 (1987): 391-407.
- "Transportation Costs and the Rent Gradient," (with N. Edward Coulson), *Journal of Urban Economics* 21 (1987): 287-297.
- "Co-integration and Error Correction: Representation, Estimation and Testing," (with C.W.J. Granger), *Econometrica* 55 (1987): 251-276.
- "Forecasting and Testing in Co-integrated Systems," (with Sam Yoo), *Journal of Econometrics* 35 (1987): 143-159.
- "Econometric Forecasting - A Brief Survey of Current and Future Techniques," (C.W. J. Granger), in *Forecasting in the Social and Natural Sciences*, ed. K.C. Land and S.H. Schneider, (Reidel Publishing Co., 1987), 117-140.
- "Semi-parametric estimates of the relation between weather and electricity demand," (with C.W.J. Granger, J. Rice and A. Weiss), *Journal of American Statistical Association* 81 (1986): 310-320.
- "Forecasting Electricity Sales Over the Short Term: A Comparison of New Methodologies," EPRI, 1986, (with Robert Goodrich): Report No. EM – 4772
- "Modeling the Persistence of Conditional Variances," (with Tim Bollerslev), *Econometric Reviews* 5 (1986): 1-50.
- "Wholesale and Retail Prices: Bivariate Modeling with Forecastable Variances," (with C.W.J. Granger and Russell Robins), in *Model Reliability*, ed. David Belsley and Edwin Kuh, (Cambridge, MA: MIT Press, 1986), 1-17.
- "Small-Sample Properties of ARCH Estimators and Tests," (with David Hendry and David Trumble), *Canadian Journal of Economics* 18 (1985): 66-93.
- "Testing for Coefficient Stability with a Stationary AR(1) Alternative," (with Mark Watson), *Review of Economics and Statistics* 67 (1985): 341-346.
- "The Kalman Filter: Applications to Forecasting and Rational Expectations Models," (with Mark Watson), Invited Paper to the World Congress of the Econometric Society, Cambridge, 1985, in *Advances in Econometrics Fifth World Congress, Volume I*, ed. Truman Bewley), pp. 245-283.
- "Model Selection for Forecasting," (with S. Brown), *Journal of Computation in Statistics*, (1985): 20
- "A Dynamic Model of Housing Price Determination," (with Mark Watson and David Lilien), *Journal of Econometrics*, 28 (1985): 307-326.
- "Short-Term Forecasting of Electricity Sales: A Comparison of New Methodologies," (with Granger, Brown, Joiner, Stern and Wolin), in *Forecasting in an Era of Technological Change: Proceeding of Fifth Forecasting Symposium*, EPRI EA-4031, 1985, pp. 19-1 to 19-18.
- "Combining Competing Forecasts of Inflation Based on a Multivariate ARCH Model," (with Dennis Kraft and C.W.J. Granger), *Journal of Economic Dynamics and Control* 8 (1984): 151-165.
- "The Billing Cycle and Weather Variables in Models of Electricity Sales," (with Kenneth Train, Patrice Igelzi, Clive Granger, Ramu Ramanathan), *Energy* 9 (1984): 1041-1047.
- "Wald, Likelihood Ratio and Lagrange Multiplier Tests in Econometrics," in *Handbook of Econometrics, vol II*, ed. Griliches and Intrilligator (Amsterdam: North Holland, 1984), 775-826.
- "Alternative Algorithms for the Estimation of Dynamic Factor, MIMIC, and Varying Coefficient Regression Models," (with Mark Watson), *Journal of Econometrics* 23 (1983): 385-400.
- "Discussion of 'Diagnostic Tests as Residual Analysis' by Pagan and Hall," *Econometric Reviews* 2 (1983): 223-228.
- "Weather Normalization of Electricity Sales," (with Granger, Ramanathan, Train and Igelzi), EPRI, 1983.

- "A Microeconomic Analysis of Vacant Housing Units," (with R. Marshall), in *The Urban Economy and Housing*, ed. Grieson (Lexington, 1983), 105-123.
- "Estimates of the Variance of U.S. Inflation Based on the ARCH Model," *Journal of Money, Credit and Banking* 15 (1983): 286-301.
- "Applications of spectral analysis in econometrics," (with C.W.J. Granger), *The Handbook of Statistics, Vol. III, Time Series and the Frequency Domain*, ed. Krishniah and Brillinger (Amsterdam: North Holland, 1983), 93-109.
- "Exogeneity," (with David F. Hendry and Jean-Francois Richard), *Econometrica* 51 (1983): 277-304.
- "Multiperiod forecast error variances of inflation estimated from ARCH models," (with Dennis Kraft), in *Applied Time Series Analysis of Economic Data*, ed. A. Zellner (Washington, D.C.: Bureau of the Census, 1983), 293-302.
- "Two-step modeling for short term forecasting," (with Ramu Ramanathan, C.W.J. Granger) in *Studies in the Development and Implementation of Forecasting and State Estimation Procedures in the Electric Power Industry*, ed. D.W. Bunn and E.D. Farmer (New York: Wiley and Sons, 1983): 131-158
- "A General Approach to Lagrange Multiplier Model Diagnostics," *Journal of Econometrics* 20 (1982): 83-104.
- "Autoregressive Conditional Heteroskedasticity with Estimates of the Variance of U.K. Inflation," *Econometrica* 50 (1982): 987-1008.
- "A Note on Robust Methods for ARIMA Models," in *Applied Time Series Analysis of Economic Data*, ed. A. Zellner (Washington, D.C.: Bureau of the Census, 1981), pp. 176-177.
- "A One-Factor Multivariate Time Series Model of Metropolitan Wage Rates," (with Mark Watson), *Journal of the American Statistical Association* 76 (1981): 774-781.
- "A Time Domain Approach to Dynamic Factor Analysis and Mimic Models," (with Mark Watson), *Les Cahiers de Seminaire d'Econometrie* No. 22, 1980.
- *Regional Load Curve Models, Volumes 2, 4*, (with Granger and Ramanathan), EPRI EA-1672, Final Report of RP-1008.
- "Exact Maximum Likelihood Methods for Dynamic Regressions and Band Spectrum Regressions," *International Economic Review* 21 (1980):391-407.
- "An Exploratory Policy Oriented Econometric Model of a Metropolitan Area: Boston," in *Essays in Quantitative Economics and Development in Memory of T.C. Liu*, ed. L.R. Klein, M. Nerlove, S.C. Tsiang (Academic Press, 1980).
- "Hypothesis Testing in Spectral Regression; The Lagrange Multiplier Test as a Regression Diagnostic," in *Evaluation of Econometric Models*, ed. Jan Kmenta and James Ramsey, (Academic Press, 1980).
- "Estimation of the Price Elasticity of Demand Facing Metropolitan Producers," *Journal of Urban Economics* 6 (1979): 42-64.
- "Testing some propositions about Proposition 13," (with Richard Attiyeh), *National Tax Journal* 32 (1979): 131-146.
- "Some problems in the estimation of daily load shapes and peaks," (with C.W.J. Granger, Allen Mitchem, Ramu Ramanathan), in *Modeling and Analysis of Electricity Demand by Time-of-Day*, EPRI, EA-1304, December 1979.
- "The Regional Response to Factor Supplies: Estimates for the Boston SMSA," in *Interregional Movements and Regional Growth; Coupe Papers on Public Economics*, ed. William Wheaton (Urban Institute, 1979).

- "Review of `The Econometrics of Panel Data'," ed. Pascal Mazodier, *Economic Journal* 89 (1979): 999-1001.
- "Residential Load Curves and Time-Of-Day Pricing: An Econometric Analysis," (with C.W.J. Granger, Ramu Ramanathan, and Allan Andersen), *Journal of Econometrics* 9 (1979): 13-32.
- "Testing Price Equations for Stability Across Frequency Bands," *Econometrica* 46 (1978): 869-881.
- "Estimating structural models of seasonality," in *Seasonal Analysis Of Economic Time Series*, ed. A. Zellner (U.S. Department of Commerce, Bureau of Census, 1978).
- "Long Term Residential Load Forecasting," (with C.W.J. Granger, Allan Andersen, and Ramu Ramanathan) in *Forecasting and Modeling Time of Day and Seasonal Electricity Demands* (Electric Power Research Institute, Aspen, Colorado, 1977).
- "Simultaneous Estimation of the Supply and Demand for Household Location in a Multizoned Metropolitan Area," (with Katharine Bradbury, Owen Irvine, and Jerome Rothenberg), in *Residential Location and Housing Markets* (Gregory K. Ingram, ed.), (Ballinger 1977): 51-86.
- "Policy Pills for a Metropolitan Economy," *Papers and Proceedings of the Regional Science Association* 35 (1976): 191-205.
- "Interpreting Spectral Analysis in Terms of Time Domain Models," *Annals of Economic and Social Measurement* 5 (1976): 89-109.
- "Constraints Often Overlooked in Analysis of Simultaneous Equation Models: Comment," *Econometrica* 44 (1976): 617-819.
- "Some Finite Sample Properties of Spectral Estimators of a Linear Regression," (with Roy Gardner), *Econometrica* 44 (1976): 149-165.
- "Equilibrium in Regional Investment: A Reply," *Journal of Regional Science* 15 (1975): 235-238.
- "An Asset Price Model of Aggregate Investment," (with Duncan Foley), *International Economic Review* 16 (1975): 625-647.
- "De Facto Discrimination in Residential Assessments: Boston," *National Tax Journal* 28 (1975): 445-451.
- "A Disequilibrium Model of Regional Investment," *Journal of Regional Science* 14 (1974): 367-376.
- "Specification of the Disturbance for Efficient Estimation," *Econometrica* 42 (1974): 135-146.
- "Issues in the Specification of an Econometric Model of Metropolitan Growth," *Journal of Urban Economics* 1 (1974): 250-267.
- "Band Spectrum Regression," *International Economic Review* 15 (1973): 1-11.
- "An Econometric Simulation Model of Intra-Metropolitan Housing Location: Housing, Business, Transportation and Local Government," (with Franklin M. Fisher, John R. Harris and Jerome Rothenberg) *The American Economic Review* 62 (1972): 87-97.
- "Effects of aggregation over time on dynamic characteristics of an economic model," (with T.C. Liu) in Burt G. Hickman, ed., *Econometric Models of Cyclical Behavior, Studies in Income and Wealth*, v. 2, no. 36, National Bureau of Economic Research, New York, 1972.

MEDIA

Television, Video & Audio

- [Bloomberg Business, November 3, 2016](#) ("Volatility 'Pretty Manageable' at This Point")
- [Bloomberg Business, September 7, 2016](#) ("China's Bad Debt: Is There Really a Crisis?")
- [Bloomberg Business, June 29, 2016](#) ("What the Fed Stress Tests Tell Us About State of Banking")

- [Bloomberg Business, March 28, 2016](#) (“Why U.S. Banks Are in Better Shape Than Europe”)
- [Bloomberg Surveillance, January 28, 2016](#) (“Matus and Engle”)
- [Bloomberg Business, December 14, 2015](#) (“Charting the Risk of a Federal Reserve Rate Hike”)
- [Bloomberg Business, December 14, 2015](#) (“Merkel Thwarts Revolt by German Refugee Critics”)
- [Youku, November 24, 2015](#) (“Video: Nobel Laureate: whether the RBM will become an international currency”)
- [Bloomberg Business, November 5, 2015](#) (“What Do We Get Wrong About the VIX?”)
- [Bloomberg Business, February 16, 2015](#) (“Greek Default Would Be 'Dangerous' for Euro Area: Engle”)
- [Bloomberg Surveillance, December 15, 2014](#) (Complete Bloomberg December 15, 2014 Robert Engle Interview)
- [Bloomberg TV, December 15, 2014](#) (“Congress Levies Harsher Russia Sanctions”)
- [Bloomberg TV, December 15, 2014](#) (“China Banks State Owned, No Possibility to Fail: Engle”)
- [Bloomberg TV, December 15, 2014](#) (“Oil Prices a Response to European Weakness: Engle”)
- [Fox Business, October 20, 2014](#) (“Nobel Prize winner in volatility: Most worried about Euro slowdown”)
- [Becker Friedman Institute, University of Chicago, April 18, 2014](#) (“Monitoring Risk with V-Lab”)
- [CCTV America, January 21, 2014](#) (“Stage Set for World Economic Forum 2014 in Davos”)
- [Institute for New Economic Thinking, The Institute Blog, October, 2013](#) (“Robert Engle: Global Financial Stability - How Does China Measure Up?”)
- [CNBC Squawk Box, June 5, 2013](#) (“Warning Signs You Can't Ignore: Nobel Laureate”)
- [Bloomberg TV, April 30, 2013](#) (“Engle, Pitt, Scaramucci on U.S. Investor Confidence”)
- [Fox News Countdown to the Closing Bell, December 10, 2012](#) (“The 3 Hidden Risks To The Market”)
- [Bloomberg TV, December 6, 2012](#) (“Europe More Dangerous Than Fiscal Cliff, Engle Says”)
- [CNBC Squawk Box, November 28, 2012](#) (“This Country Poses Biggest Global Risk: Expert”)
- [Marketplace, May 31, 2012](#) (“The Scratching, Burning, Socially Embarrassing Financial Crisis”)
- [Bloomberg TV, May 1, 2012](#) (“Engle, Reinhart, Yergin on U.S. Economic Outlook”)
- [Bloomberg Surveillance, May 1, 2012](#) (“NYU’s Engle Says Markets Are Best At Assessing Risk”)
- [CNBC Squawk Box, November 30, 2011](#) (“The Most Risky Global Banks”)
- [ABC Lateline Business, June 30, 2011](#) (“Europe Cannot Abandon Greece”)
- PBS Nightly Business Report, May 5, 2011 (“Crude Oil drops below 100 dollars a barrel”)
- [Reuters Insider, May 5, 2011](#) (“Flash Crash Adviser Says More Work Needed to Prevent Another” – Robert Engle, Member Flash Crash Advisory Board)
- PBS Nightly Business Report, May 5, 2011 (“Crude Oil drops below 100 dollars a barrel”)
- [Reuters Insider, May 5, 2011](#) (“Flash Crash Adviser Says More Work Needed to Prevent Another” - Robert Engle, Member Flash Crash Advisory Board)
- PBS Nightly Business Report, February 4, 2011 (“Job creation falls short and so does the unemployment rate.”)
- WOW Korean Economic Television, September 10, 2010 (“NYU Stern Rankings”)
- [ABC National Radio, June 25, 2010](#) (“Europe at risk of being rent asunder, warns Nobel laureate economist”)
- [ABC News Australia, June 22, 2010](#) The Midday Report (“China’s Currency Call Made to Satisfy U.S.”)

- [The Journal of Portfolio Management, May Issue, 2010](#) (Invited Editorial Comment)
- [Big Think, May 27, 2010](#) – (“Interview with Robert F. Engle”)
- [FT.com \(Financial Times\), May 21, 2010](#) (“FT Business School: Global Financial Volatility” - FT.com presents the fifth online executive education course in partnership with NYU Stern School of Business, featuring Robert Engle, professor of finance.)
- [CNBC Squawk Box, April 21, 2010](#) (“NYU Launching Daily Systemic Risk Rankings” - NYU's Stern School of Business is launching daily systemic risk rankings of the largest US financial institutions to provide an early warning system of risks to the global financial system. Robert Engle, a business professor at NYU, discusses the risk rankings with CNBC.)
- BNN (Canada’s Business News Network), April 7, 2010 (“The Health of U.S. Financial Markets” - Robert Engle, Nobel laureate and professor of finance at NYU Stern School of Business, talks to BNN about the health of U.S. financial markets.)
- [CNBC Squawk Box, March 5, 2010](#) (“Robert Engle, NYU” - Nobel Laureate and NYU Professor Robert Engle on the latest unemployment figures and the health of the economy.)
- [CNBC Squawk Box, January 22, 2010](#) (“Parting Shots” - Last words, with Mario Gabelli, GAMCO Investors and Robert Engle, 2003 Noble Laureate.)
- [CNBC Squawk Box, January 22, 2010](#) (“Nobel Thoughts on Economy” - Insight on where the economy is heading, with Robert Engle, 2003 Nobel Laureate in economics.)
- [Bloomberg TV, September 30, 2009](#) (“In-Depth Look – SEC/CFTC Regulation Report” - Interview and discussion with the 2003 Nobel Prize Winner, Robert Engle. He says the key is to protect against systemic risks.)
- [Russia Today Interview, September 7, 2009](#) (“Nobel Economist Says Bank Bonus’ Need to Reflect Financial Risks” - The G20 called for the bonuses a bank can guarantee staff to be capped. But in an interview with RT, Nobel Prize winner Robert F. Engle III claimed the plans are misguided.)
- [CNBC Squawk Box, June 25, 2009](#) (“Fed, Economy & Regulation” - Robert Engle, the 2003 Nobel laureate in economics, shares his outlook on the Fed, the economy and regulation.)
- [Bloomberg TV, June 10, 2009](#) (“In-Depth Look – Volatility Market” – Interview and discussion with Robert Engle of the Stern School of Business. He talks about the drop in volatility in the market globally.”)
- [CNBC Squawk Box, April 8, 2009](#) (“Slowing the Financial Crisis” - Calculating the risk the government could be taking on as it tries to solve the financial crisis, with Robert Engle, 2003 Nobel Laureate/NYU Stern School of Business professor.)
- Bloomberg TV, February 18, 2009 (“Inside Look – Bear Market Rally” - Analysis and Discussion with Nobel Laureate Robert Engle of NYU's Stern School of Business.)
- Bloomberg Night Talk, January 22, 2009 (“An Interview with Robert Engle”)
- TV Globo: Brazil, 2008
- [Al Jazeera, October 9, 2008](#) (“Riz Khan – Fear on Mainstreet – Part 2” - We take a look at the economic fears on Main Street. Riz Khan speaks with Robert Engle, the 2003 winner of the Nobel Prize for Economics, and Avis Jones-DeWeever, the director of the Research, Public Policy, and Information Center for African-American Women.)
- [Al Jazeera, October 8, 2008](#) (“Riz Khan – Fear on Mainstreet – Part 1” - We take a look at the economic fears on Main Street. Riz Khan speaks with Robert Engle, the 2003 winner of the Nobel Prize for Economics, and Avis Jones-DeWeever, the director of the Research, Public Policy, and Information Center for African-American Women.)

- [CNBC Squawk Box, April 25, 2008](#) (“Where’s the Economy Going? Nobel Winners Weigh In” - CNBC's "Squawk Box" hosted a meeting of the minds this morning: Past Nobel Prize winners shared their insight on the future of the markets.)
- [CNBC Squawk Box, April 25, 2008](#) (“Running Risk on Wall Street” - Perspectives on the current economic condition, with Robert Engle, New York University professor/2003 Nobel Laureate Economist and CNBC's Carl Quintanilla.)
- [BBC Radio, January 24, 2007](#) (“From the annual gathering of the world's top business leaders at [Davos](#), we talk to Nobel Prize winning economist **Professor Robert Engle.**”)
- BBC TV, 2007
- [“History of Finance” Internet series, 2006](#) (American Finance Association)
- [Nobelprize.org, December 2003](#) (“Interview with Robert F. Engle III and Clive W.J. Granger, Laureates in Economics 2003”)
- [Nobelprize.org, December 10, 2003](#) (“Robert F. Engle III receiving his Prize medal and diploma during the Nobel Prize Award Ceremony at the Concert Hall in Stockholm, Sweden”)

Print

- [CFA Institute, March 8, 2016](#) (“Robert Engle on Systemic Risk in China and around the World”)
- [Reuters, November 25, 2015](#) (“Nobel Laureate Says British Airways Class Action Expert Botched Economic Test Nobelists Devised”)
- [The Atlantic, November 19, 2015](#) (“The Clash Over The Paris Climate Talks”)
- [Reuters, April 23, 2015](#) (“Delayed flash crash arrest may herald future spoofing detection woes”)
- [International Business Times, March 6, 2015](#) (“Federal Reserve: Every Bank Passed The Stress Test; Should The Fed Make The Exams Harder?”)
- [China Economic Review, December 19, 2014](#) (“Nobel Laureate Robert Engle on systemic risk and financial volatility in China”)
- [ValueWalk, October 20, 2014](#) (“Robert Engle: Germany’s ‘Unwillingness To Stimulate Its Economy’ Caused Market Crash”)
- [Resources For The Future, September 10, 2014](#) (“A Financial Approach To Environmental Risk”)
- [CFA Institute, July 21, 2014](#) (“Nobel Laureate Robert Engle on High-Frequency Trading and Portfolio Management”)
- [CFA Institute, July 16, 2014](#) (“Nobel Laureate Robert Engle on VaR, Systemic Risk, and Liquidity”)
- [ElPaso Times, May 24, 2014](#) (“Nobel economist says US banks healthier, but closer monitoring is needed”)
- [MarketWatch, February 3, 2014](#) (“Using the VIX to navigate market volatility; Opinion: Trading on the VIX isn’t as easy as it might look”)
- [VoxEU, March 14, 2014](#) (“Macroprudential stress tests should not rely on regulatory risk weights”)
- [Institute for New Economic Thinking, The Institute Blog, October 15, 2013](#) (“What You Can Do to Protect Yourself Against a Totally Unnecessary U.S. Government Default”)
- [FT.com \(Financial Times Alphaville\), October 4, 2013](#) (“Computing the bill for European taxpayers, come the next crisis”)

- [Institute for New Economic Thinking, The Institute Blog, September 21, 2013](#) ("Lehman Was Not Alone--Measuring System Risk in the 2008 Crisis")
- [China Economic Review, June 25, 2013](#) ("Nobel Laureate Robert Engle on an increasingly risky economy")
- [FT.com \(Financial Times\), April 17, 2013](#) ("China's credit-to-GDP ratio, updated (and why it matters)")
- [The Australian, December 18, 2012](#) ("Banks Need \$3 Trillion Of Capital, Says Nobel-Winning Economist")
- [US Treasury Office of Financial Research, November 14, 2012](#) (OFR names Robert Engle a member of the Financial Research Advisory Committee)
- Insight Magazine, Fall 2012 ("A Commonfund Roundtable: Playing Defense! Be Prepared When Volatility Strikes." Interview with Jerry Chafkin, Mary Cahill, Robert Engle, and Rick Nelson)
- [The Wall Street Journal, September 13, 2012](#) (Robert Engle Op-Ed: "Eurobonds Can Save Europe's Banks")
- [Bloomberg Businessweek, August 30, 2012](#) ("The Fed Takes a Crash Course in Finance")
- [Bloomberg, May 12, 2012](#) ("JPMorgan's Trading Losses May Call For More Fed Supervision")
- [Fordham University, May 9, 2012](#) ("Rising Stars Conference Brings Together Giants of Finance")
- [Risk Magazine, May 4, 2012](#) ("Profile: NYU's Robert Engle on volatility, liquidity, and systemic risk")
- [Bloomberg, May 1, 2012](#) ("Engle Joins Krugman Suggesting Higher Inflation For U.S.")
- [VoxEU, March 14, 2012](#) ("Capital shortfall: A new approach to ranking and regulating systemic risks")
- [SunGard, January 6, 2012](#) ("Robert Engle Selected as the Recipient of the 2011 IAFE/SunGard Financial Engineer of the Year Award")
- [Huffington Post, December 21, 2011](#) ("Break Up Bank of America Before It Breaks Us")
- [BusinessWire, November 17, 2011](#) ("NYU Stern Unveils Global Systemic Risk Rankings")
- [ABC Lateline Business, June 30, 2011](#) ("Europe Cannot Abandon Greece")
- [Reuters.com, May 5, 2011](#) ("A Year on, flash crash didn't prove transformative")
- PBS Nightly Business Report, May 5, 2011 ("Flash Crash a Year Later")
- Bloomberg Businessweek, February 7-13, 2011 ("Risky Businesses")
- [Reuters, February 4, 2011](#) ("Flash Crash" panel mulls big market changes")
- [Big Think, August 2, 2010](#) ("Robert Engle Explains the Upside of Collateralized Debt Obligations")
- [Big Think, July 14, 2010](#) ("Who Benefits From Derivatives Reform?")
- [The Epoch Times, July 6, 2010](#) ("The music was great,' Says Nobel Laureate")
- [The Wall Street Journal, July 3, 2010](#) ("Hazardous Waters: Should Investors Bet on Rising Risk?")
- [JOIM \(Journal of Investment Management\), spring 2010](#) ("The Risk That Risk Will Change")
- [The Journal of Portfolio Management, spring 2010, Vol. 36, No. 3](#) ("How to Forecast a Crisis")
- [FT.com \(Financial Times\), May 21, 2010](#) ("FT Business School: Global Financial Volatility" - FT.com presents the fifth online executive education course in partnership with NYU Stern School of Business, featuring Robert Engle, professor of finance.)
- [U.S. Securities and Exchange Commission, May 11, 2010](#) (Nobel Laureate Robert Engle Advises Federal Agencies on Regulatory Issues)

- [Business Insider.com, April 21, 2010](#) (“The 32 Systemically Important Financial Institutions That Could Bring The System to its Knees”)
- CNBC Business Wire, April 21, 2010
- EarthTimes, April 21, 2010 (“NYU Stern Launches Systemic Risk Rankings”)
- [FTI Consulting, March 3, 2010](#) (“Renowned Nobel Laureate Dr. Robert Engle Joins FTI Consulting, Inc.” - Appointment further strengthens Compass Lexecon and FTI’s leading global economic consulting practice.)
- [FT.com \(Financial Times\), February 16, 2010](#) (“Deutsche Bank supports Stern research”)
- [TheStreet, February 16, 2010](#) (“Deutsche Bank & New York University Stern School Of Business Form Multi-Year Academic Partnership”)
- [The National Academies – Advisors to the Nation on Science, Engineering, and Medicine, February 12, 2010](#) (“Testimony to Congress on Equipping Financial Regulators with the Tools Necessary to Monitor Systemic Risk”)
- [FT.com \(Financial Times\), October 22, 2009](#) (“Scope remains to circumvent US bill on OTC derivatives”)
- [FT.com \(Financial Times\), October 21, 2009](#) (“Scope remains to circumvent derivatives bill”)
- [FT.com \(Financial Times\), May 26, 2009](#) (“Volatility remains a threat”)
- [FT.com \(Financial Times\), May 25, 2009](#) (“The threat that won’t go away”)
- [The Wall Street Journal, May 15, 2009](#) (“Derivatives Trades Should All Be Transparent – Disclosure would go a long way toward preventing future AIGs.”)
- [The Wall Street Journal, March 30, 2009](#) (“The Wall Street Journal Future of Finance Initiative”)