

Referências bibliográficas

- [1] AKAIKE, H.. A new look at the statistical model identification. IEEE Transactions on Automatic Control, 19(6):716–723, 1974.
- [2] ANG, A.; PIAZZESI, M.. A No-Arbitrage Vector Autoregression of Term Structure Dynamics with Macroeconomic and Latent Variables. Journal of Monetary Economics, 50:745-787, 2003.
- [3] BALI, T.; HEIDARI, M.; WU, L.. Predictability of Interest Rates and Interest Rate Portfolios. Working Paper, Baruch College, 2006.
- [4] BOWSHER, C.; MEEKS R.. High Dimensional Yield Curves: Models and Forecasting. Working Paper, Nueled College, University of Oxford, 2006.
- [5] BURGESS, A. N.. Statistical Arbitrage Models of the FTSE 100. Computational Finance, MIT Press, Cambridge, 297-312, 1999.
- [6] CHUN, A. L.. Forecasting Interest Rates and Inflation: Blue Chip Clairvoyants or Econometrics? EFA 2009 Bergen Meetings Paper, 2009.
- [7] COX, J. C.; INGERSOLL, J. E.; ROSS, S. A.. A theory of the term structure of interest rates. Econometrica, 53:385–407, 1985.
- [8] DE POOTER, M.. Examining the Nelson-Siegel Class of Term Structure Models, Tinbergen Institute Discussion Paper, TI 2007-043/4, 2007.
- [9] DIEBOLD, F. X.; LI, C.. Forecasting the Term Structure of Government Bond Yields. Journal of Econometrics, 130?337-364, 2006.
- [10] DIEBOLD, F. X.; MARIANO, R. S.. Comparing Predictive Accuracy. Journal of Business & Economic Statistics, 13:253–263, 1995.

- [11] DIEBOLD, F. x.; RUDEBUSCH, D.; AROUBA, B.. The Macroeconomy and The Yield Curve: a Dynamic Latent Factor Approach, *Journal of Econometrics* 131 309-338, 2006.
- [12] DUFFIE, D.; KAN, R.. A yield-factor model of interest rates. *Mathematical Finance*, 6:379–406, 1996.
- [13] GIACOMINI, R.; WHITE, H.. Tests of Conditional Predictive Ability. *Econometrica*, 74:1545-1578, 2006.
- [14] HALL, A.; HEATHER, D.; ANDERSON, M.; GRANGER, C. W. J.. A Cointegration Analysis of Treasury Bill Yields. *Review of Economics and Statistics* 74:116–126, 1992.
- [15] HEATH, D.; JARROW, R.; MORTON, A.. Bond pricing and the term structure of interest rates: a new methodology for contingent claims valuation. *Econometrica*, 60:77–105, 1992.
- [16] HORDAHL P.; TRISTANI, O.; VESTIN, D.. A Joint Econometric Model of Macroeconomic and Term Structure Dynamics. *Journal of Econometrics*, 131:405-440, 2006.
- [17] HULL, J.; WHITE, A.. Pricing interest-rate-derivative securities. *Review of Financial Studies*, 3:573–592, 1990.
- [18] VEREDA, L.; FUKUDA, R.; LOPES, H.. Estimating VAR Models for the Term Structure of Interest Rates. *Insurance: Mathematics and Economics*, 42(2): 548-559, 2006.
- [19] VASICEK, O.. An equilibrium characterization of the term structure. *Journal of Financial Economics*, 5:177–188, 1977.
- [20] WEST, K. D.. Asymptotic Inference about Predictive Ability. *Econometrica*, 64:1067–1084, 1996.