

Jaroslav Baran - List of publications

Yield Curve Construction After Crisis

Jaroslav Baran, Jiří Witzany.

Political Economy (Politická Ekonomie), 2012, Vol 62, Issue 1, ISSN 0032-3233.

<https://doi.org/10.18267/j.polek.938>

A Comparison of EVT and Standard VaR Estimations

Jaroslav Baran, Jiří Witzany.

Bulletin of the Czech Econometric Society, 2012, Vol 19, Issue 29.

http://econpapers.repec.org/article/czxjournal/v_3a19_3ay_3a2012_3ai_3a29_3aid_3a185.htm