

Elisabetta Vangelista

RESEARCH ARTICLES

Journal publications

- *EFPA ESG Handbook 2024, Risk Management, Climate hedging: a portfolio approach.* [EFPA Luxembourg | Handbook](#)
- Asset purchases and sovereign bond spreads in the euro area during the pandemic (with R. Blotvogel and G. Hudecz), *Journal of International Money and Finance*, Vol. 140, February 2024.

[Asset purchases and sovereign bond spreads in the euro area during the pandemic - ScienceDirect](#)

- UK term structure decompositions at the zero lower bound (with Andrea Carriero and Sarah Mouabbi), *Journal of Applied Econometrics*, 2018, vol. 33, issue 5, 643-66.
[EconPapers: UK term structure decompositions at the zero lower bound \(repec.org\)](#)
- What do the prices of UK inflation-linked securities say on inflation expectations, risk premia and liquidity risks? (with Iryna Kaminska, Zhuoshi Liu and Jon Relleen), *Journal of Banking & Finance*, 2018, vol. 88, issue C, 7696.
[EconPapers: What do the prices of UK inflation-linked securities say on inflation expectations, risk premia and liquidity risks? \(repec.org\)](#)