

Covered interest parity and the global financial crisis in four Central European countries

Filipozzi, Fabio; Staehr, Karsten Eastern European economics 2013 / p. 21-35 : ill <https://doi.org/10.2753/EEE0012-8775510102>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Currency hedge - walking on the edge?

Filipozzi, Fabio; Harkmann, Kersti 2014 https://www.ester.ee/record=b4420026*est

Do foreign exchange forecasters believe in Uncovered Interest Parity?

Cuestas, Juan Carlos; Filipozzi, Fabio; Staehr, Karsten Economics letters 2015 / p. 92-95 <https://doi.org/10.1016/j.econlet.2015.05.029>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Katmata intressipariteet Ida- ja Kesk-Euroopas : konvergenis ja globaalne finantskriis

Filipozzi, Fabio; Staehr, Karsten Eesti majanduspoliitilised väitlused : arengud Euroopa Liidu riikides. 1 : [artiklite kokkuvõtted] 2012 / lk. 32-35 https://artiklid.elnet.ee/record=b2526086*est

Macro-finance models of the term structure : a review

Filipozzi, Fabio Estonian Economic Association : articles from the Annual Conference 2006 2006 / p. 105-127

Market-based measures of monetary policy expectations and their evolution since the introduction of the euro

Filipozzi, Fabio Economic notes 2009 / 3, p. 137-167

Modelling the time-varying risk premium by using the Kalman filter : the Euro money market case

Filipozzi, Fabio FindEcon Monograph Series : Advanced in Financial Market Analysis 2011 / p. 127-140 : ill
https://econpapers.repec.org/bookchap/annfindec/book_3ay_3a2011_3an_3a09_3ach_3a08_3amon.htm

Optimal currency hedge and the carry trade

Filipozzi, Fabio; Harkmann, Kersti Review of accounting and finance 2020 / p. 411-427 <https://doi.org/10.1108/RAF-10-2018-0219>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

The efficiency of interest rate and foreign exchange markets in the euro area and Central and Eastern Europe = Intressi ja valuutaturgude efektiivsus euroalal ning Kesk- ja Ida-Euroopas

Filipozzi, Fabio 2012 https://www.ester.ee/record=b2862237*est

The financial crisis in Central and Eastern Europe : the measures and determinants of the exchange market pressure index and the money market pressure index

Filipozzi, Fabio; Harkmann, Kersti Research in economics and business : Central and Eastern Europe 2010 / 2, p. 5-36 : ill

The financial crisis in Central and Eastern Europe: EMP and IMP measures and their determinants [Electronic resource]

Filipozzi, Fabio; Harkmann, Kersti Doctoral Summer School 2010 : 26-29 July 2010, Roosta, Estonia 2010 / [30] p. [CD-ROM]
<https://ideas.repec.org/a/ttu/rebcee/27.html>

Uncovered interest parity in Central and Eastern Europe : convergence and the global financial crisis [Elektroniline teavik]

Filipozzi, Fabio; Staehr, Karsten Eesti majanduspoliitilised väitlused : arengud Euroopa Liidu riikides. 1 : [artiklite kokkuvõtted] 2012 / p. 58-82 : ill [CD-ROM]

Uncovered interest parity in Central and Eastern Europe : convergence and the global financial crisis? [Electronic resource]

Filipozzi, Fabio; Staehr, Karsten Doctoral Summer School 2011 : doctoral school in economics and innovation : 25-28 July 2011, Viinistu, Estonia 2011 / [CD-ROM] <https://ojs.utlib.ee/index.php/TPEP/article/view/775>

Uncovered interest parity in Central and Eastern Europe : expectations and structural breaks

Cuestas, Juan Carlos; Filipozzi, Fabio; Staehr, Karsten Review of international economics 2017 / p. 695-710 : ill
<https://doi.org/10.1111/roie.12280> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Uncovered interest parity in Central and Eastern Europe : expectations and structural breaks

Cuestas, Juan Carlos; Filipozzi, Fabio; Staehr, Karsten 2015

Uncovered interest parity in Central and Eastern Europe : sample, expectations and structural breaks [Online resource]

Cuestas, Juan Carlos; Filipozzi, Fabio; Staehr, Karsten 2015 https://www.sheffield.ac.uk/economics/research/serps/articles/2015_014