

# Chapter 1

## Test bib 1

[1] (LRRE) [2]

### References

- [1] J. Anneart et al. *Estimating the Yield Curve Using the Nelson-Siegel Model: A Ridge Resgression Approach*. International Review of Economics and Finance, Forthcoming. 2012.
- [2] F Gao and XQ. Liu. “Linearized Ridge Regression Estimator Under the Mean Square Error Criterion in a Linear Regression Model”. In: *Communications in Statistics-Simulation and Computation* 40 (2011), pp. 1434–1443.

## Chapter 2

## Test bib 2

[3] and its extension by [4]

### References

- [3] C. R. Nelson and A. F Siegel. “Parsimonious Modelling of Yield Curves”. In: *The Journal of Business* 60 (4 1987), pp. 473–489.
- [4] L.E.O Svensson. *Estimating and Interpreting Forward Interest Rates: Sweden 1992-1994*. IMF Working Paper. WP/94/114. 1994.

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- [2] F Gao and XQ. Liu. “Linearized Ridge Regression Estimator Under the Mean Square Error Criterion in a Linear Regression Model”. In: *Communications in Statistics-Simulation and Computation* 40 (2011), pp. 1434–1443.
- [3] C. R. Nelson and A. F Siegel. “Parsimonious Modelling of Yield Curves”. In: *The Journal of Business* 60 (4 1987), pp. 473–489.
- [4] L.E.O Svensson. *Estimating and Interpreting Forward Interest Rates: Sweden 1992-1994*. IMF Working Paper. WP/94/114. 1994.