

International publications

- R. Huisman, **R. Mahieu** and F. Schlichter, "Hedging Exposure to Electricity Price Risk in a Value at Risk Framework", ERIM Report Series, ERS-2007-013-F&A, forthcoming *Energy Economics*.
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- B. Tims and **R. Mahieu**, "A Range-Based Multivariate Model for Exchange Rate Volatility", 2006, *Econometric Reviews*, volume **25** (2-3), pp. 409-424.
- R. Huisman and **R. Mahieu**, "Regime Jumps in Electricity Prices", 2003, *Energy Economics*, volume **25**, pp. 425-434.
- R. Huisman and **R. Mahieu**, "Regime Jumps in Power Prices", 2001, *Energy & Power Risk Management*, September.
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- M. Flood, R. Huisman, C. Koedijk and **R. Mahieu**, "Quote Disclosure and Price Discovery in Multiple Dealer Financial Markets", 1999, *The Review of Financial Studies*, Spring, volume **12**, no.1, pp. 37-59.
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- F. de Jong, **R. Mahieu** and P. Schotman, "Price Discovery in the Foreign Exchange Market : An Empirical Analysis of the Yen/DMark Rate", 1998, *Journal of International Money and Finance*, volume **17**, pp. 5-27.
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- **R. Mahieu**, "Kredietderivaten: De oplossing voor het beheer van kredietrisico's?", 2006, in "*Jaarboek Credit Management*", pp. 14-17.
- B. Bosma, **R. Mahieu** and P. Nillesen, "De waarde van regulering", 2003, *Economisch Statistische Berichten*, volume **88**, no. 4419, pp. 544-546.
- F. Köhne and **R. Mahieu**, "Bedrijven kunnen zich indekken tegen 'valutaire tegenwind'", *Het Financieele Dagblad*, 13 januari 2003.
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