DCU Water Publications

PI Name: Dr Mark Cummins	School: Business

- Forthcoming: Cummins, M., Garry, O., Kearney, C. 2014. Price Discovery Analysis of Green Equity Indices using Robust Asymmetric Vector Autoregression. *International Review Of Financial Analysis*,
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- Cummins, M. 2013. Multiple comparisons problem: Recent advances applied to energy and emissions.*Applied Economic Letters*, 20, 9, pp903-909.
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	Selected Books
•	In Press: Roncoroni, A, Fusai, G, Cummins, M. *Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management*, Wiley Finance, 2014.
•	Cummins, M., Murphy, F., Miller, J.J.H. *Topics in Numerical Methods for Finance*, Springer Proceedings in Mathematics, 2012.
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•	In Press: Cummins, M. 2014. "Econometric Analysis of Energy and Emissions Markets: Multiple Hypothesis Testing Techniques" in Roncoroni, A., Fusai, G. and Cummins, M., eds., Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management, Chichester: Wiley Finance. , Wiley Finance
•	In Press: Cummins, M. and Murphy, B. 2014. "Natural Gas Markets and Products" in Roncoroni, A., Fusai, G. and Cummins, M., eds., Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management, Chichester: Wiley Finance.
•	In Press: Fiorenzani, S., Murphy, B. and Cummins, M. 2014. "Electricity Markets and Products" in Roncoroni, A., Fusai, G. and Cummins, M., eds., Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management, Chichester: Wiley Finance.
•	In Press: Roncoroni, A.,Id Brik, R., and Cummins, M. 2014. "Estimating Commodity Term Structure Volatilities" in Roncoroni, A., Fusai, G. and Cummins, M., eds., Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management, Chichester: Wiley Finance.
•	Charpin, J., Cummins, M. 2012. Fast Fourier Transform Option Pricing: Efficient Approximation Methods under Multi-Factor Stochastic Volatility and Jumps. *Topics in Numerical Methods for Finance*, Springer Proceedings in Mathematics
•	Cummins, M.,Murphy, B. 2008. An Efficient Numerical Method for Pricing Interest Rate Swaptions.*Numerical Methods for Finance*, pp113-147., Chapman & Hall / CRC, Taylor Francis Grou