

(continued from outside front cover)

R.A.J. Campbell, C.S. Forbes, K.G. Koedijk and P. Kofman, Increasing correlations or just fat tails?	287
M. Ammann, A. Kind and C. Wilde, Simulation-based pricing of convertible bonds	310
M. Asai, Autoregressive stochastic volatility models with heavy-tailed distributions: A comparison with multifactor volatility models	332
H. Amilon, Estimation of an adaptive stock market model with heterogeneous agents	342

