Presented Papers:

■**Testing for Nonlinearity in Mean and Volatility for Heteroskedastic Models**

Cathy Chen[1], *Richard H. Gerlach*[2], *and Amanda P. J. Tai*[1]

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■**Modelling and Forecasting Sustainable International Tourism Demand for the Brazilian Amazon**

Jose Angelo Divino[1] *and Michael McAleer*[2]

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■**Forecasting Realized Volatility Models: The Benefits of Bagging and Nonlinear Specifications**

Eric Hillebrand and Marcelo C. Medeiros

■**Testing for Jumps in the EGARCH Process**

Xiuhong Shi

Central University of Finance and Economics, China

Masahito Kobayashi Yokohama National University, Japan

■**Making Markowitz's Portfolio Optimization Theory Practically Useful**

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