Bibliography

Alexander, Carol. 2001. *Market Models: A Guide to Financial Data Analysis.* West Sussex: John Wiley & Sons Ltd.

Chai, Soo, and Joon Lim. 2007. "Economic Turning Point Forecasting Using Neural Network with Weighted Fuzzy Membership Functions." Lecture Notes in Computer Science, Springer.

Clark, Nicola. 2008. "French Bank Says Its Controls Failed for 2 Years." *New York Times*, Febrary 21. Available at: http://www.nytimes.com/2008/02/21/business/worldbusiness/21bank.html?ex=1361336400&en=cf84f3776a877eac&ei=5124&partner=permalink&exprod=permalink.

Cover, Thomas. 1991. "Universal Portfolios." *Mathematical Finance* 1(1): 1–29.

Duhigg, Charles. 2006. "Street Scene; A Smarter Computer to Pick Stock." *New York Times*, November 24.

Economist. 2007a. "Too Much Information." July 12. Available at: www.economist.com/finance/displaystory.cfm?story_id=9482952.

Economist. 2007b. "This Year's Model." December 13. Available at: www.economist.com/finance/displaystory.cfm?story_id=10286619.

Fama, Eugene, and Kenneth French. 1992. "The Cross-Section of Expected Stock Returns." *Journal of Finance* XLVII(2): 427–465.

Fielden, Sandy. 2006. "Seasonal Surprises." *Energy Risk*, September. Available at: www.lim.com/pdfdocs/marketing/marketfocus_sept05.pdf.

Grinold, Richard, and Ronald Kahn. 1999. *Active Portfolio Management.* New York: McGraw-Hill.

Kaufmann, Sylvia, and Martin Scheicher. 1996. "Markov-Regime Switching in Economic Variables: Part I. Modelling, Estimating and Testing. Part II. A Selective Survey." Institute for Advanced Studies Economics Series no. 38.

Klaassen, Franc. 2002. "Improving GARCH Volatility Forecasts with Regime-Switching GARCH." *Empirical Economics* 27(2): 363–394.

Khandani, Amir, and Lo, Andrew. 2007. "What Happened to the Quants in August 2007?" *Preprint.* Available at: web.mit.edu/alo/www/Papers/august07.pdf.

Lux, Hal. 2000. "The Secret World of Jim Simons." *Institutional Investor Magazine*, November 1.

Markoff, John. 2007. "Faster Chips Are Leaving Programmers in Their Dust." *New York Times*, December 17. Available at: www.nytimes.com/2007/12/17/technology/17chip.html?ex=1355634000&en=a81769355deb7953&ei=5124&partner=permalink&exprod=permalink.

Nielsen, Steen, and Jan Overgaard Olesen. 2000. "Regime-Switching Stock Returns and Mean Reversion." Working Paper 11–2000. Department of Economics, Copenhagen Business School.

Oldfield, Richard. 2007. *Simple but Not Easy.* Doddington Publishing.

Poundstone, William. 2005. *Fortune's Formula.* New York: Hill and Wang.

Heston, Steven, and Ronnie Sadka. 2007. "Seasonality in the Cross-Section of Expected Stock Returns." *AFA 2006 Boston Meetings Paper*, July. Available at: lcb1.uoregon.edu/rcg/seminars/seasonal072604.pdf.

Ritter, Jay. 2003. "Behavioral Finance." *Pacific-Basin Finance Journal* 11(4), September: 429–437.

Sharpe, William. 1994. "The Sharpe Ratio." *Journal of Portfolio Management*, Fall. Available at: www.stanford.edu/~wfsharpe/art/sr/sr.htm.

Singal, Vijay. 2006. *Beyond the Random Walk.* Oxford University Press, USA.

Schiller, Robert. 2007. "Historic Turning Points in Real Estate." Cowles Foundation Discussion Paper No. 1610. Available at: cowles.econ.yale.edu.

Schiller, Robert. 2008. "Economic View; How a Bubble Stayed under the Radar." *New York Times*, March 2. Available at www.nytimes.com/2008/03/02/business/02view.html?ex=1362286800&en=da9e48989b6f937a&ei=5124&partner=permalink&exprod=permalink.

Taleb, Nassim. 2007. *The Black Swan: The Impact of the Highly Improbable.* Random House.

Thaler, Richard. 1994. *The Winner's Curse.* Princeton, NJ: Princeton University Press.

Thorp, Edward. 1997. "The Kelly Criterion in Blackjack, Sports Betting, and the Stock Market." *Handbook of Asset and Liability Management*, Volume I, Zenios and Ziemba (eds.). Elsevier 2006. Available at: www.EdwardOThorp.com.

Toepke, Jerry. 2004. "Fill 'Er Up! Benefit from Seasonal Price Patterns in Energy Futures." *Stocks, Futures and Options Magazine.* March 3(3). Available at: www.sfomag.com/issuedetail.asp?MonthNameID=March&yearID=2004.

Uhlenbeck, George, and Leonard Ornstein. 1930. "On the Theory of Brownian Motion." *Physical Review* 36: 823–841.

Van Norden, Simon, and Huntley Schaller. 1997. "Regime Switching in Stock Market Returns." *Applied Financial Economics* 7: 177–191.