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Submitted for publication

1. Magnus, G. and J.R. Magnus. The estimation of normal mixtures with latent variables. [PDF]
2. Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and C. Muris. Expected utility and catastrophic risk in a stochastic economy-climate model. [PDF]
3. De Luca, G., J.R. Magnus, and F. Peracchi. Weighted-average least squares estimation of generalized linear models. [PDF]
4. De Luca, G., J.R. Magnus, and F. Peracchi. Balanced variable addition in linear models. [PDF]

In progress

1. De Luca, G., J.R. Magnus, and F. Peracchi. Weighted-average least squares (WALS) under misspecification.
2. Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and Y. Yue. Self-exciting models for earthquake risk and property prices.