Instructions for Authors of accepted papers

1. If the article is accepted for publication, the whole text, the names and affiliations of the Authors, as wel as the references, should be unblinded.

2. Manuscripts should be double spaced, with wide margins and pages numbered consequently. Titles and subtitles should be short.

3. **The preferable format** for manuscript is LaTeX(the standard document class 'article', A4 style). For convenience the Authors of the accepted papers are asked to send to the Managing Editor the source LaTeXfile of the manuscript. The other acceptable format is Word.

4. **The first page** of the manuscript should contain the following information:

   (a) the title;

   (b) the name(s) and affiliation(s) of the Author(s);

   (c) an abstract (with no mathematical formulae and bibliography) of not more than 400 words;

   (d) the name, address, phone and e-mail address of the corresponding Author;

   (e) classification codes according to the Classification System for Journal Articles (JEL code);

   (f) key words (max. 5);

5. **Footnotes** are not allowed in the body of the text.

6. **Acknowledgements** of people, grants, funds, etc. should be listed in a separate section before the References.

7. **Displayed mathematical formulae** should be numbered consecutively throughout the manuscript as (1), (2), etc. against the right-hand margin of the page.

8. **References to publications** should be as follows: "the following prior distribution was proposed by Zellner (1971)" or "This problem has been studied previously (e.g. Fang et al. 1990)".

9. **The list of references** should appear alphabetically at the end of the main text (but before tables and figures). References should appear as follows:

   (a) *for monographs:*
   Golub G.H., Van Loan C.F., (1983), *Matrix Computations*, John Hopkins University Press, Baltimore.

(b) *for periodicals:*
Bauwens L., Laurent S., (2005), A New Class of Multivariate Skew Densities with Application to Generalised Autoregressive Conditional Heteroscedasticity Models, *Journal of Business and Economic Statistics* 23, 346-254.

(c) *for a paper published in conference proceedings:*
Pipień M., (2004), GARCH Processes with Skewed-t and Stable Conditional Distribution. Dynamic Bayesian Comparison for WIBOR Interest Rates, [in:] *30-th International Conference MACROMODELS'03*, [ed.:] A. Welfe, W. Welfe, Łódź, 125-138.

(d) *for a chapter in book*
Osiewalski J., Pipień M., (2004), Bayesian comparison of bivariate GARCH processes. The role of the conditional mean specification, Chapter 7, [in:] *Contributions to Economic Analysis* 269, *New Directions in Macromodelling*, [ed.:] A.Welfe, Elsevier, Amsterdam, 173-196.

(e) *for an unpublished manuscript:*
Engle R.F., Sheppard K., (2001), Theoretical and empirical properties of dynamic conditional correlation multivariate GARCH, *Unpublished Manuscript*, University of California, San Diego.

(f) *for a conference presentation, technical documentation or a paper published on web page:*
Pipień M., (2006), Bayesian Comparison of GARCH Processes with Skewness Mechanism in Conditional Distributions, *presented at:* 2nd Symposium on Socio- and Econophysics FENS'2006, Cracow, 21-22 April, *available at:* http://arxiv.org/abs/physics/0606253.

10. Tables and figures should be printed on separate pages and attached at the bottom of the main text.