

Author Index

- Abraham, B., 30, 223
Abraham, K.G., 223
Ahn, S.K., 53, 92, 558
Alesina, A.C., 208
Alessi, L., 591
Alquist, R., 204, 605, 639, 671
Alt, R., 71
Amemiya, T., 30
Amir Ahmadi, P., 560, 579, 583
Amisano, G., 219
Andersen, T.G., 210
Anderson, B.D.O., 632
Anderson, S.T., 226, 434
Anderson, T.W., 87, 551, 552, 554, 558
Andrews, D.W.K., 33, 71, 182, 352
Andrews, I., 45, 188
Anselin, L., 587
Antolín-Díaz, J., 452
Aoki, M., 632
Arezki, R., 543
Arias, J.E., 450, 451, 462, 472, 474, 475, 477, 478, 481, 482, 490
Aruoba, S.B., 565
Atanasova, C., 622
Auerbach, A.J., 543

Bacchiocchi, E., 525
Bai, J., 551, 552, 554, 556, 557, 560, 563, 564, 566, 567, 568
Baillie, R.T., 48
Balke, N.S., 619, 620, 622
Banbura, M., 150, 158, 159, 230, 550, 579, 580, 581, 582, 583, 588, 602
Banerjee, A., 568

Barhoumi, K., 551
Barigozzi, M., 556, 591
Barsky, R.B., 203, 243, 449, 606, 636
Basawa, I.V., 376, 382
Bastianin, A., 208
Basu, S., 208
Bauer, D., 42, 49, 381
Baumeister, C., 58, 124, 125, 126, 131, 158, 165, 211, 268, 396, 397, 409, 446, 447, 453, 455, 456, 457, 458, 459, 460, 461, 463, 464, 474, 489, 636, 672
Bäurle, G., 575
Baxter, M., 659, 661
Bayoumi, T., 579
Beaudry, P., 285, 286, 287, 449, 472, 608
Bell, W.R., 668
Benati, L., 474, 636
Benkowitz, A., 336, 362, 365, 366, 367, 368
Bera, A.K., 67
Berkowitz, J., 61, 353, 354, 410
Bernanke, B.S., 64, 136, 220, 222, 223, 229, 230, 231, 235, 253, 420, 502, 566, 569, 570, 577, 583, 638, 651
Bessler, D.A., 238
Beveridge, S., 22
Bickel, P.J., 588
Binning, A., 474
Binswanger, M., 276, 509
Birgean, I., 353, 354
Bjørnland, H.C., 516, 517
Blanchard, O.J., 220, 221, 223, 235, 236, 243, 269, 270, 271, 272, 278, 280, 284, 285, 293, 294, 295, 300, 309, 322, 323, 324, 387, 388, 399, 435, 573, 591, 604
Blinder, A., 220, 229

- Boivin, J., 230, 231, 556, 560, 566, 567, 569, 570, 577, 578, 583
 Bollerslev, T., 210
 Bordo, M.D., 579
 Bose, A., 341
 Boswijk, H.P., 95
 Bouakez, H., 491, 523
 Box, G.E.P., 556
 Braun, P.A., 44
 Breidt, F.J., 646
 Breitung, J., 551, 554, 557, 563, 564, 565, 585
 Breusch, T.S., 39
 Brewer, K.R.W., 30
 Brown, R.L., 71
 Brüggemann, R., 53, 54, 73, 91, 99, 100, 104, 335, 346, 347, 348, 355, 548
 Burns, A.F., 636
- Caldara, D., 434, 450
 Camacho, M., 619
 Campbell, J., 373
 Campbell S.D., 507
 Candelon, B., 70, 71
 Caner, M., 377, 564
 Canova, F., 145, 189, 192, 195, 266, 267, 296, 420, 421, 426, 432, 436, 468, 469, 584, 585, 587, 591, 598, 630, 634, 661, 662
 Capasso, M., 591
 Carlin, B.P., 149
 Carrasco, M., 629
 Carriero, A., 550, 581, 583
 Castelnuovo, E., 525
 Cattell, R.B., 562
 Cavanagh, C.L., 106
 Chamberlain, G., 555, 558
 Chan, K.S., 593, 621
 Chang, P.-L., 365, 377
 Chari, V.V., 324, 325, 327, 328, 329, 331
 Chaudhuri, P., 444
 Chaudhuri, S., 381
 Chen, B., 601
 Chen, B.-C., 668
 Chen, C., 71
 Chen, L., 565
 Chen, R., 641
 Chen, W., 508
 Cheng, X., 182
 Cheung, Y.-W., 102
 Chevillon, G., 323
- Chib, S., 148
 Chihi, F., 524
 Choi, I., 551, 554, 555, 556, 557
 Choi, J., 601
 Christiano, L.J., 71, 177, 190, 218, 228, 230, 232, 233, 296, 321, 324, 325, 327, 328, 329, 330, 331, 332, 502, 534, 659, 661
 Chudik, A., 584, 586, 587
 Chung, H., 237, 591
 Ciccarelli, M., 189, 584, 585, 587, 630
 Coad, A., 238, 526, 527
 Cochrane, J.H., 211, 234, 403, 533
 Cogley, T., 44, 184, 188, 199, 212, 220, 324, 325, 326, 328, 630
 Coglianesi, J., 457
 Connor, G., 555
 Cormick, W.P., 376, 382
 Cowles, M.K., 149
 Cragg, J.G., 536
 Croushore, D., 231
 Cushman, D.O., 74, 223
- D'Amico, S., 538, 540
 Darné, O., 551
 Datta, S., 376
 Davidson, J., 75
 Davidson, R., 345
 Davis, L.W., 457
 Davis, R.A., 223, 646, 647, 648
 De Mol, C., 579, 581
 De Nicolo, G., 421, 426
 Dedola, N., 467
 Dees, S., 586
 Deistler, M., 28, 632
 Del Negro, M., 170, 186, 190, 191, 195, 578
 Demetrescu, M., 102
 Demiralp, S., 238
 Demiroglu, U., 68, 104
 Di Mauro, F., 586
 DiCecio, R., 451
 Diebold, F.X., 71, 189, 210, 565, 665
 Dios Tena, J.d., 622
 Doan, T., 150, 155, 158, 398
 Dolado, J.J., 42, 49, 50, 96, 107, 375, 565
 Donald, S.G., 536
 Doornik, J.A., 67, 69, 70, 95
 Dornbusch, R., 284, 468
 Dotsey, M., 208
 Doz, C., 560
 Dridi, R., 190

- Droumaguet, M., 508
 Dufour, J.-M., 50, 188, 381, 568
 Durbin, J., 71, 632
 Dwyer, M., 44, 188, 328
- Edelstein, P., 64, 227, 672
 Edgerton, D., 54
 Efron, B., 340, 357, 358, 359, 360
 Ehrmann, M., 500, 501, 502, 504
 Eichenbaum, M., 177, 190, 218, 228, 230, 232, 233, 234, 296, 321, 324, 325, 327, 328, 329, 330, 331, 332, 367, 435, 467, 502, 534
 Eichler, M., 238
 Eickmeier, S., 551, 563, 565, 570, 579
 Elder, J., 636, 637, 638, 639
 Elias, P., 230, 566, 569, 570, 577, 583
 Elliott, G., 106, 386
 Enders, W., 284
 Engle, R.F., 75, 77, 92, 199
 Entner, D., 238, 526, 527
 Erceg, C.J., 293, 321, 322, 330, 332
 Escanciano, C., 601
 Essid, B., 524
 Evans, C.L., 190, 218, 228, 230, 231, 232, 233, 234, 367, 435, 467, 502, 534
 Evans, J.M., 71
- Fanelli, L., 525
 Farka, M., 538, 540
 Faust, J., 293, 294, 321, 322, 421, 437, 449, 451, 534, 535, 536, 537, 538
 Favero, C.A., 208, 544, 561, 566, 568, 578
 Fernald, J., 208
 Fernande, 591
 Fernández-Villaverde, J., 177, 182, 192, 591
 Ferrara, L., 551
 Findley, D.F., 668
 Fiorentini, G., 518
 Fisher, J., 221
 Fisher, L.A., 290, 291, 292, 420, 471
 Fitzgerald, T.J., 659, 661
 Flachaire, E., 345
 Fomby, T.B., 619, 620
 Forni, M., 230, 551, 560, 561, 562, 572, 573, 578, 591, 601, 602
 Foroni, C., 30, 542
 Franchi, M., 177
 Francis, N., 296, 324, 451
 Francq, C., 53
- Franses, P.H., 619, 620, 665, 667
 Fratzscher, M., 500, 501, 502, 504
 Freedman, D.A., 347
 Friedman, M., 196–197, 205, 347
 Fry, R., 409, 432, 442, 444, 464, 469
 Fujita, S., 466
- Gafarov, B., 439
 Galí, J., 223, 272, 280, 287, 288, 289, 293, 296, 299, 305, 306, 307, 324, 420
 Gallant, A.R., 644, 645
 Galvao, A.B., 619, 620, 622
 Gambetti, L., 572, 573, 601, 630
 Garcia, R., 508, 629
 Gefang, D., 621
 Gelfand, A., 148
 George, E.I., 582
 Gertler, M., 64, 136, 231, 548, 651
 Geweke, J., 145, 148, 151
 Ghysels, E., 30, 665, 667
 Giacomini, R., 177, 195, 461, 482, 489
 Giannini, C., 219
 Giannone, D., 149, 150, 151, 158, 159, 165, 230, 550, 560, 575, 579, 580, 581, 582, 583, 588, 591, 602
 Giannoni, M.P., 567, 578
 Giavazzi, F., 208, 544
 Glymour, C., 238
 Goldberger, A., 171
 Gómez, V., 668
 Gonçalves, S., 44, 345, 346, 347, 348, 551, 575
 Gonzalo, J., 60, 63, 103, 565
 Gordon, D.B., 266, 420
 Gorodnichenko, Y., 543, 544
 Gospodinov, N., 108, 296, 322, 323, 330, 332, 379, 380, 381, 383, 384, 386, 387, 388
 Gouriéroux, C., 526, 527, 529
 Granger, C.W.J., 23, 48, 72, 75, 77, 92, 197, 198, 238, 612, 619
 Granziera, E., 438, 439, 490
 Greenberg, E., 148
 Greenspan, A., 636
 Gregory, A.W., 39
 Griffiths, W.E., 175, 260, 264
 Guay, A., 190
 Guerrieri, L., 293, 321, 322, 330, 332
 Guerron-Quintana, P., 177, 185, 188, 191
 Gürkaynak, R.S., 190
 Gust, C., 293, 321, 322, 330, 332

- Hall, A.R., 183, 191
 Hall, P., 362, 368, 418
 Hallin, M., 551, 561, 562, 564, 575, 578
 Haltiwanger, J.C., 223
 Hamidi Sahneh, H., 591
 Hamilton, J.D., 64, 137, 138, 201, 202, 203,
 211, 232, 268, 396, 397, 409, 446, 447, 453,
 455, 456, 457, 458, 459, 460, 461, 463, 471,
 489, 542, 547, 623, 624, 650, 651, 661
 Hammersly, J.M., 147
 Han, X., 564, 565
 Handscomb, D.C., 147
 Hannan, E.J., 632
 Hansen, B.E., 71, 382, 383, 508, 621
 Hansen, H., 67
 Hansen, L.P., 184, 253, 590
 Hansen, P.R., 70
 Harding, D., 662
 Härdle, W., 641, 643
 Harvey, A.C., 632
 Hasza, D.P., 48
 Hausman, J.A., 470
 Heinlein, R., 238
 Helbling, T., 579
 Hendry, D.F., 69, 70, 71, 75, 199
 Herault, J., 527
 Herrera, A.M., 64, 108, 137, 138, 232, 386,
 658
 Herwartz, H., 92, 505, 507, 508, 510, 511,
 526, 527, 528
 Hicks, B., 210
 Hill, R.C., 175, 260, 264
 Hodrick, R.J., 659, 660
 Hofmann, B., 570
 Hoover, K.D., 208, 238
 Horowitz, J.L., 418
 Hosking, J.R.M., 23, 53
 Howrey, E.P., 661
 Hoyer, P.O., 238, 526, 527
 Hsiao, C., 72
 Hsieh, D.A., 644
 Hu, L., 629
 Hubrich, K., 100, 103, 619, 623, 630
 Huh, H.-S., 290, 291, 292, 471
 Hurvich, C.M., 55
 Hussain, S.M., 658
 Hyvärinen, A., 527

 Inder, B., 159
 Ing, C.-K., 58, 61, 66
 Ingram, B.F., 170

 Inoue, A., 46, 55, 57, 58, 61, 73, 107, 177,
 183, 185, 188, 191, 222, 328, 329, 339, 376,
 381, 383, 402, 404, 406, 407–408, 409, 420,
 432, 435, 436, 442, 444, 445, 446, 447, 453,
 459, 462, 482, 483, 486, 489, 565, 618, 658
 Ivanov, V., 60

 Jarque, C.M., 67
 Jeliaskov, I., 643
 Jentsch, C., 335, 346, 347, 348, 355, 548
 Johansen, S., 23, 75, 79, 87, 88, 89, 95, 98,
 102, 103, 307, 372
 Jordà, O., 390, 392, 393, 399
 Joyeux, R., 23
 Judge, G.G., 175, 260, 264
 Juttén, C., 527

 Kadiyala, K.R., 158, 397
 Kam, T., 44
 Kamps, C., 434, 450
 Kapetanios, G., 550, 581, 583
 Karadi, P., 548
 Karhunen, J., 527
 Karlsson, S., 158, 159, 397
 Kascha, C., 181, 182, 332
 Kashyap, A.K., 205
 Keating, J., 73, 194, 218, 223, 237, 250, 253
 Kehoe, P., 324, 325, 326, 327, 328, 329, 330,
 331, 333
 Kellogg, R., 226, 434
 Keynes, J.M., 171
 Khalaf, L., 188
 Kichian, M., 188
 Kilian, L., 36, 37, 44, 46, 55, 57, 58, 59, 60,
 61, 62, 63, 64, 68, 104, 107, 112, 113, 115,
 119, 122, 124, 125, 126, 129, 131, 132, 134,
 135, 136, 138, 158, 165, 169, 177, 182, 185,
 188, 189, 190, 191, 203, 204, 208, 210, 211,
 222, 223, 225, 226, 227, 232, 243, 328, 329,
 339, 342, 345, 346, 347, 348, 353, 354, 357,
 359, 360, 362, 363, 364, 365, 368, 373, 376,
 377, 383, 391, 392, 394, 396, 399, 402, 404,
 405, 406, 409, 410, 416, 419, 432, 433, 434,
 435, 436, 437, 442, 444, 445, 446, 447, 451,
 452, 453, 454, 455, 456, 457, 458, 459, 462,
 463, 464, 469, 471, 482, 483, 486, 487, 489,
 511, 527, 528, 543, 544, 547, 567, 579, 591,
 604, 605, 636, 638, 639, 648, 650, 651, 652,
 654, 655, 656, 657, 658, 671, 672
 Kim, J.H., 411
 Kim, Y.J., 391, 392, 399

- Kimball, M.S., 208
 King, R.G., 260, 272, 278, 279, 280, 281, 282, 303, 316, 319, 659, 661
 Kiraz, F.B., 222, 420
 Kisacikoglu, B., 190
 Kitagawa, T., 439, 461, 482, 489
 Kleibergen, F., 159
 Klein, L., 171
 Kloek, T., 147
 Koltchinskii, V.I., 444
 Konstantinos, T., 181
 Koop, G., 150, 159, 163, 169, 550, 582, 617, 630, 634
 Koopman, S.J., 632
 Korajczyk, R.A., 555
 Korobilis, D., 159, 163, 169, 583, 630, 634
 Kose, M., 560, 573, 579
 Kozicki, S., 636, 660, 671
 Krämer, W., 71
 Kreiss, J.-P., 339
 Krolzig, H.-M., 238, 507, 622, 626, 629
 Kulikov, D., 508
 Künsch, H.R., 350, 359
 Kunst, R.M., 665
 Kurmann, A., 286, 287
 Kuttner, K., 211, 533, 541
 Kuznets, S.S., 661
 Kydland, F.E., 185, 186, 188, 323, 325
 Lagalo, L.G., 658
 Lai, K.S., 102
 Lanne, M., 491, 493, 497, 500, 501, 502, 503, 505, 506, 509, 510, 519, 520, 521, 522, 523, 526, 528, 530, 646, 647, 648
 Leamer, E.E., 199, 340
 Lee, B.S., 284, 509
 Lee, H.S., 665
 Lee, S., 238
 Lee, T.-C., 175, 264
 Lee, T.K., 119, 122, 126, 132, 134, 135, 451, 456, 469, 605
 Leeb, H., 62, 63
 Leeper, E.M., 125, 138, 185, 191, 194, 207, 231, 237, 266, 293, 294, 321, 322, 420, 591, 594, 595, 603, 604
 Leitmo, K., 516, 517
 Lenza, M., 149, 150, 151, 165, 581, 583
 Leon-Gonzalez, R., 630
 Leroy, S.F., 199, 212, 220
 Lewis, R., 44, 136, 138, 232, 328, 567
 Li, K., 554, 557, 566, 567
 Li, W.K., 53, 554, 566, 567
 Lii, K.-S., 646
 Lin, J.-L., 58, 66
 Lippi, M., 230, 551, 556, 560, 561, 562, 578, 591, 602
 Liška, R., 564, 575
 Litterman, R.B., 150, 151, 155, 157, 158, 398
 Liu, P., 181
 Liu, R.Y., 444
 Lomnicki, Z.A., 67
 López-Salido, D., 296
 Lu, L., 566, 567
 Lubik, T.A., 474
 Lucas, R.E.J., 125, 137, 172, 183, 191, 192
 Luciani, M., 556
 Lunsford, K.G., 548
 Lütkepohl, H., 19, 27, 28, 29, 31, 34, 41, 42, 44, 45, 48, 49, 50, 51, 53, 54, 59, 62, 66, 68, 70, 71, 73, 74, 75, 82, 85, 92, 95, 96, 99, 100, 102, 103, 104, 107, 158, 175, 180, 204, 260, 264, 276, 277, 295, 316, 328, 335, 336, 337, 339, 362, 365, 367, 368, 369, 371, 375, 384, 392, 399, 400, 402, 403, 491, 492, 493, 497, 498, 500, 501, 502, 503, 505, 506, 507, 508, 509, 510, 511, 514, 517, 521, 522, 523, 526, 528, 530, 531, 632, 638, 641, 667
 Lweis, L.T., 136, 137, 138, 139, 232, 567, 670
 Maciejowska, K., 491, 497, 500, 505, 506, 510
 Magnus, J.R., 555
 Malik, S., 658
 Mallik, A.K., 376, 382
 Mammen, E., 346
 Manera, M., 208
 Manganelli, S., 129
 Mann, H.B., 31, 613
 Mansour, J.M., 579
 Maravall, A., 668
 Marcellino, M., 30, 66, 392, 542, 550, 561, 566, 568, 578, 581, 583, 619, 620, 622
 Masten, I., 568
 Mavroidis, S., 323
 Maynard, A., 42, 49, 296, 332, 381, 387, 388
 McGrattan, E.R., 324, 325, 327, 328, 329, 331
 McLeod, A.I., 53
 Meier, M., 439
 Meitz, M., 526, 528
 Mertens, E., 181, 286, 287, 321
 Mertens, K., 181, 182, 208, 332, 544
 Michelacci, C., 296
 Mihov, I., 222, 253, 420, 502, 578

- Mikusheva, A., 45, 188, 383, 384, 393–394
 Milunovich, G., 518, 521, 522, 523
 Mittnik, S., 44
 Moench, E., 575
 Moneta, A., 238, 526, 527
 Monfort, A., 526, 527, 529
 Monsell, B.C., 668
 Montiel Olea, J.L., 211, 439, 490, 544, 545, 546, 547, 548
 Moon, H.R., 438, 439, 460, 490
 Moore, J.B., 632
 Mork, K.A., 650
 Mountford, A., 449, 450, 471, 472
 Müller, U.K., 377
 Mumtaz, H., 473, 570, 636
 Murphy, D.P., 409, 433, 437, 442, 452, 454, 455, 456, 457, 458, 463, 469, 471, 483, 487, 511, 527, 591, 604

 Nalewaik, 565
 Nam, D., 449, 472
 Nason, J.M., 183, 191, 324, 325, 326
 Neglia, F., 561, 566, 568, 578
 Nelson, C.R., 22, 386
 Neri, S., 467
 Netšunajev, A., 492, 501, 508, 511, 514, 517, 531
 Neudecker, H., 555
 Neumann, M.H., 336, 362, 365, 366, 367, 368
 Newbold, P., 198
 Newey, W.K., 470
 Ng, S., 56, 551, 552, 554, 556, 560, 563, 564, 567, 575
 Ni, S., 582
 Nicholls, D.F., 36, 346
 Nickelsburg, G., 59
 Nielsen, M. Ø., 23, 98
 Normandin, M., 491, 518, 523, 524
 Nyblom, J., 72
 Nychka, D.W., 645

 Ohanian, L.E., 650
 Oja, E., 527
 Oliner, S.D., 205
 Onatski, A., 44, 564
 Ortega, E., 585
 Osborn, D.R., 665, 666, 667
 Otrok, C., 560, 573, 578, 579
 Otto, M.C., 668
 Ouliaris, S., 428, 567
 Owyang, M., 451

 Paap, R., 159, 667
 Pagan, A., 182, 207, 237, 260, 289, 290, 291, 292, 307, 309, 319, 320, 332, 346, 409, 428, 432, 442, 444, 464, 469, 471, 567, 662
 Palm, F., 172
 Paparoditis, E., 45, 339, 353
 Parelius, J.M., 444
 Park, C., 113, 115, 226, 227
 Park, J.Y., 41
 Pascual, L., 411
 Paulsen, J., 60
 Paustian, M., 195, 333, 432, 436, 468, 469
 Payne, J., 439, 490
 Pearl, J., 238
 Peersman, G., 290, 292, 464, 471, 474, 510, 636
 Peña, D., 556
 Perez, S.J., 208, 238
 Pérez Forero, F.J., 267, 420
 Perotti, R., 223, 236, 604
 Perron, B., 551, 575
 Perron, P., 56, 551, 575
 Pesaran, M.H., 66, 289, 307, 309, 320, 392, 584, 586, 587, 617
 Pesavento, E., 97, 108, 296, 332, 379, 380, 381, 383, 384, 385, 386, 387, 388
 Phaneuf, L., 491, 518, 524
 Phillips, P.C.B., 41, 42, 49, 55, 97, 377, 396
 Piazzesi, M., 211, 533
 Pick, A., 66, 392
 Piffer, M., 544
 Pigorsch, U., 564
 Pitarakis, J.-Y., 60, 63, 103
 Plagborg-Møller, M., 459, 460, 461, 489
 Ploberger, W., 55, 71, 629
 Plödt, M., 527
 Plosser, C.I., 194, 272, 278, 279, 280, 281, 303, 316, 319, 386
 Podstawski, M., 544
 Politis, D.N., 339
 Pope, A.L., 36, 329, 364, 365
 Portier, F., 285, 286, 287, 608
 Poskitt, D.S., 44, 49, 181, 328, 336, 402, 403
 Pötscher, B.M., 62, 63
 Potter, S.M., 617
 Prescott, E.C., 184, 185, 186, 188, 323, 325, 659, 660
 Primiceri, G.E., 149, 150, 151, 165, 581, 583, 630, 632, 633, 635, 636, 670
 Psaradakis, Z., 508, 629

- Qu, Z., 188
- Quah, D., 269, 270, 271, 272, 278, 280, 284,
285, 293, 294, 295, 300, 309, 322, 323, 324,
387, 388, 435, 573, 591
- Ragusa, R., 195
- Raïssi, H., 53
- Ramey, V.A., 207, 208, 210, 296, 324, 542,
543, 591, 651, 672
- Rapach, D.E., 509
- Ravenna, F., 177, 181
- Ravn, M.O., 208, 544, 660
- Reeves, J.H., 376, 382
- Reichlin, L., 150, 158, 159, 230, 550, 551,
560, 561, 562, 575, 578, 579, 580, 581, 583,
588, 591, 602
- Reid, M., 208
- Reimers, H.-E., 85, 105
- Reinsel, G.C., 44, 48, 92, 328, 558
- Renault, E., 50, 191
- Restrepo, J., 567
- Richard, J.-F., 199
- Rigobon, R., 491, 495, 496, 500, 501, 502,
504, 505
- Rissanen, J., 55, 57
- Robertson, J., 260, 319
- Robertson J., 237
- Robinson, P.M., 182, 332, 642
- Robinson, T., 182, 332
- Rogers, J.H., 534, 535
- Romer, C.D., 205, 206, 207, 542, 591, 607
- Romer, D.H., 205, 206, 207, 542, 591, 607
- Romo, J., 411
- Rosenblatt, M., 646
- Rossi, B., 97, 183, 190, 191, 379, 380, 381,
383, 384, 385, 386, 387
- Rossi, P.E., 617
- Rotemberg, J., 190, 228
- Rothman, P.D., 619, 620
- Rothschild, M., 555, 558
- Roush, J.E., 451
- Rubio-Ramírez, J.F., 177, 182, 192, 218, 246,
248, 304, 310, 312, 427, 428, 431, 450, 451,
452, 462, 472, 474, 475, 477, 478, 481, 482,
490, 506, 508, 591, 623, 624, 625
- Rudebusch, G., 205, 211, 532, 533
- Ruge-Marcia, F., 185
- Ruiz, E., 411
- Runkle, D.E., 329, 341, 344, 357, 360, 363
- Sack, B., 491, 505
- Saikkonen, P., 44, 49, 53, 54, 92, 96, 99, 100,
102, 103, 104, 519, 520, 521, 522, 523, 526,
528, 646, 647, 648
- Sala, L., 192, 575
- Salant, S.W., 226, 434
- Salmon, M., 75
- Samaranayake, V.A., 48
- Sargan, J.D., 75
- Sargent, T.J., 177, 182, 183, 184, 558, 590, 630
- Sbrana, G., 599
- Schaumburg, 665
- Scheffé, H., 391
- Scheines, R., 238
- Schmidt, P., 39
- Scholl, A., 435, 467
- Schorfheide, F., 66, 170, 186, 190, 191, 195,
438, 439, 460, 490, 565
- Schuermann, T., 584
- Schwartz, A., 196–197, 205
- Schwarz, G., 55
- Scotti, C., 548
- Sentana, E., 518
- Serletis, A., 637, 638, 639
- Shaman, P., 360
- Shapiro, M.D., 207, 289, 542, 591
- Sheng, L., 543
- Shiller, R.J., 373
- Shimmura, T., 198
- Shin, Y., 617
- Shukur, G., 54
- Siegfried, N.A., 526, 527
- Silvestrini, A., 599
- Sims, C.A., 41, 51, 107, 108, 136, 150, 155,
158, 159, 171, 176, 185, 186, 191, 192, 194,
197, 212, 220, 221, 222, 223, 230, 231, 235,
266, 267, 268, 340, 373, 376, 381, 385, 394,
397, 398, 408, 420, 444, 449, 506, 508, 510,
558, 574, 606, 608, 623, 624, 626, 628, 629,
630, 671
- Sims, E.R., 182, 449, 606, 608
- Sin, C.-Y., 55, 61
- Singh, K., 444
- Singleton, K.J., 189
- Smets, F., 170, 190, 191, 574
- Smith, A.F.M., 148
- Smith, V., 586
- Song, D., 565
- Song, L., 597, 647, 648
- Song, S., 565, 588, 647, 648
- Spagnolo, N., 508, 629
- Spearman, C., 551, 552

- Spirtes, P., 238
 Srba, F., 75
 Staszewska, A., 399
 Staszewska-Bystrova, A., 392, 399, 400
 Stein, J.C., 205
 Stevanovic, D., 568
 Stine, R.A., 360
 Stock, J.H., 41, 66, 97, 106, 107, 194, 211,
 230, 272, 278, 279, 280, 281, 303, 316, 319,
 373, 376, 380, 381, 392, 457, 544, 546, 547,
 548, 551, 554, 558, 559, 560, 565, 566, 574,
 576, 579
 Strachan, R.W., 159, 621, 630
 Strohsal, T., 525
 Strongin, S., 229, 233
 Sun, D., 582
 Surico, P., 473, 570
 Swanson, E.T., 211, 533, 534, 535, 536, 537,
 538
 Swanson, N.R., 211, 238, 533, 534, 535, 536,
 537, 538

 Taamouti, M., 381
 Tallman, E.W., 533
 Tauchen, G.E., 644, 645
 Taylor, J., 237
 Taylor, M.P., 218, 294, 295
 Taylor, R.L., 376, 382
 Tenhofen, J., 551, 554, 557
 Teräsvirta, T., 72, 612, 619
 Tiao, G.C., 30
 Tibshirani, R., 340, 359
 Timmerman, A., 66, 392
 Tinbergen, J., 171
 Tinsley, P., 636, 671
 Tjøstheim, D., 60, 72, 612, 619
 Tobin, J., 197
 Toda, H.Y., 42, 49, 96, 102, 375
 Todd, R.M., 223
 Tremayne, A.R., 622
 Trenkler, C., 102, 335, 346, 347, 348, 355, 548
 Tsai, C.-L., 55
 Tschernig, R., 98, 272, 292, 293, 388, 642
 Tso, M.K.-S., 558
 Tsybakov, A., 643

 Uhlig, H., 44, 163, 394, 395, 397, 398, 421,
 432, 435, 436, 441, 443, 447, 448, 449, 450,
 451, 452, 467, 471, 472, 486, 487, 560, 579,
 583, 660
 Ungern-Sternberg, T. von, 75

 Vahid, F., 44
 van Dijk, H.K., 147, 159, 619, 620
 Veall, M.R., 39
 Vega, C., 210, 223, 227, 638, 651
 Velinov, A., 276, 508, 510
 Velu, R.P., 558
 Venditi, F., 658
 Vidotto, A., 177
 Vigfusson, R.J., 177, 204, 296, 321, 322, 324,
 325, 327, 328, 329, 330, 331, 332, 639, 651,
 652, 654, 655, 656, 657, 671
 Villani, M., 149, 158, 159
 Vine, D.J., 651, 672
 Volcker, P., 231, 502, 636, 669, 670
 von Ungern-Sternberg, T., 75

 Wada, T., 658
 Waggoner, D.F., 124, 130, 149, 158, 192, 218,
 246, 248, 304, 310, 312, 427, 428, 431, 450,
 451, 452, 462, 472, 474, 475, 477, 478, 481,
 482, 490, 506, 508, 510, 623, 624, 625, 626,
 628, 629, 630, 671
 Wald, A., 31, 613
 Walker, T.B., 591, 603, 604
 Wallis, K.F., 184
 Wang, J., 449, 472
 Watson, M.W., 41, 64, 66, 107, 136, 177, 182,
 194, 211, 220, 223, 230, 231, 235, 260, 272,
 278, 279, 280, 281, 289, 303, 316, 319, 373,
 376, 392, 544, 546, 547, 548, 551, 554, 558,
 559, 560, 564, 565, 566, 574, 576, 579, 591,
 651
 Weber, E., 98, 272, 292, 388, 519, 525
 Wei, W.W.S., 30, 57, 61
 Weigand, R., 99, 272, 292, 388
 Weiner, S.M., 584
 Weise, C.L., 622
 White, H., 55
 Whiteman, C., 145, 151, 170, 560, 573, 579
 Whittle, P., 460
 Wichern, D.W., 558
 Wilcox, D.W., 205
 Winker, P., 392, 399, 400
 Wold, H., 27
 Wolf, M., 392, 411
 Woodford, M., 190, 228, 403
 Wouters, R., 170, 190, 191, 574
 Wozniak, T., 508
 Wright, J.H., 379, 384, 500, 505, 534, 535,
 536, 537, 538, 548
 Wu, C.F.J., 30, 345

- Wu, R.Y., 30
Wunderli, D., 392, 411
- Yamamoto, Y., 42, 49, 96, 375, 570, 574, 576
Yang, L., 643
Yang, M., 518, 591, 603, 604, 643
Yang, S.-C.S., 591, 594, 595, 603, 604
Yao, W., 44, 181
Yeh, A.B., 354
Yeo, S., 75
Yoshimura, T., 198
- Yu, S.-H., 58, 61, 66
- Zellner, A., 172
- Zha, T., 74, 112, 124, 125, 130, 136, 138, 149,
158, 159, 191, 192, 194, 218, 221, 223, 230,
231, 246, 248, 266, 267, 268, 304, 310, 312,
394, 397, 398, 408, 420, 427, 428, 431, 444,
452, 506, 508, 510, 574, 623, 624, 625, 626,
628, 629, 630, 671
- Zhan, Z., 323
- Zivot, E., 381