Descriptive Statistics. New Reviews (\$\partial party) on Recession and New Reviews (All) 0.000 -150100 120 -150 -100 -50 50 100 0 20 60 80 0 150 Index resid(Im_mod) Series resid(Im_mod) Series resid(Im_mod) Partial ACF -0.2 -0.2 15 20 10 15 0 5 10 5 20 Lag Lag **Recursive CUSUM test** rec -1507 0.2 0.0 0.4 0.6 0.8 1.0 20 40 60 80 100 120 0 Time Index

resid(Im_mod)

ACF

Empirical fluctuation process