

Cambridge University Press
978-0-521-59424-0 - Nonlinear Econometric Modeling in Time Series: Proceedings of the
Eleventh International Symposium in Economic Theory
Edited by William A. Barnett, David F. Hendry, Svend Hylleberg, Timo Terasvirta, Dag
Tjøstheim and Allan Wurtz
Table of Contents
[More information](#)

Contents

	<i>Series editor's preface</i>	page viii
	<i>Contributors</i>	xi
1	Introduction and overview <i>William A. Barnett, David F. Hendry, Svend Hylleberg, Timo Teräsvirta, Dag Tjøstheim, & Allan Würtz</i>	1
2	Time series cointegration tests and non-linearity <i>William A. Barnett, Barry E. Jones, & Travis D. Nesmith</i>	9
3	Risk-related asymmetries in foreign exchange markets <i>Giampiero M. Gallo & Barbara Pacini</i>	31
4	Nonlinearity, structural breaks, or outliers in economic time series? <i>Gary Koop & Simon Potter</i>	61
5	Bayesian analysis of nonlinear time series models with a threshold <i>Michel Lubrano</i>	79
6	Nonlinear time series models: Consistency and asymptotic normality of NLS under new conditions <i>Santiago Mira & Alvaro Escribano</i>	119
7	Asymptotic inference on nonlinear functions of the coefficients of infinite order cointegrated VAR processes <i>Pentti Saikkonen & Helmut Lütkepohl</i>	165
8	Nonlinear error-correction models for interest rates in the Netherlands <i>Dick van Dijk & Philip Hans Franses</i>	203