

Literaturverzeichnis

- ANDREWS, D. W. K. und PLOBERGER, W. [1994]: Optimal Tests When a Nuisance Parameter is Present Only Under the Alternative, *Econometrica* 62, S. 1383-1414
- BANERJEE, ANINDYA [1993]: *Co-Integration, Error Correction, and the Econometric Analysis of Non-Stationary Data*, New York (Oxford University Press, Advanced Texts in Econometrics)
- BAUM, LEONARD E.; PETRIE, TED; SOULES, GEORGE und WEISS, NORMAN [1970]: A Maximization Technique Occurring in the Statistical Analysis of Probabilistic Functions of Markov Chains, *The Annals of Mathematical Statistics* 41, S. 164-171
- BEHBOODIAN, JAVAD [1970]: On a Mixture of Normal Distributions, *Biometrika* 57, S. 215-217
- BEKAERT, GEERT und GRAY, STEPHEN F. [1998]: Target Zones and Exchange Rates: An Empirical Investigation, *Journal of International Economics* 45(1), S. 1-35
- BERNDT, E. K.; HALL, B. H.; HALL, R. E. und HAUSMAN, J. A. [1974]: Estimation and Inference in Nonlinear Structural Models, *Annals of Economic and Social Measurement* 3/4, S. 653-665
- BERTOLA, GIUSEPPE und CABALLERO, RICARDO J. [1992]: Target Zones and Realignments, *American Economic Review* 82, S. 520-536
- BERTOLA, GIUSEPPE und SVENSSON, L. E. O. [1993]: Stochastic Devaluation Risk and the Empirical Fit of Target Zone Models, *Review of Economic Studies* 60, S. 689-712
- BOLDIN, MICHAEL D. [1990]: *Business Cycles and Stock Market Volatility: Theory and Evidence of Animal Spirits*, Dissertation, University of Pennsylvania
- BOLLERSLEV, T.; CHOU, R. Y. und KRONER, K. F. [1992]: ARCH Modeling in Finance. A Review of the Theory and Empirical Evidence, *Journal of Econometrics* 52, S. 5-59
- BOLLERSLEV, T.; ENGLE, ROBERT F. und NELSON, DANIEL B. [1994]: ARCH Models, in: ENGLE, ROBERT F. und MCFADDEN, DANIEL L. (Hrg.): *Handbook of Econometrics (Handbooks in Economics 2)* Vol. IV, Amsterdam (Elsevier Science), S. 2961-3040
- BOOTHE, PAUL und GLASSMAN, DEBRA [1987]: The Statistical Distribution of Exchange Rates, *Journal of International Economics* 22, S. 297-319
- CARRASCO, MARINE [1997]: *Misspecified Structural Change, Threshold and Markov Switching Models*, unveröffentlichtes Arbeitspapier
- CECCHETTI, S. G.; LAM, P.-S. und MARK, N. C. [1990]: Mean Reversion in Equilibrium Asset Prices, *American Economic Review* 80, S. 398-418

- CHAN, K. S [1988]: Consistency and Limiting Distribution of the Least Squares Estimator of a Threshold Autoregressive Model, *Technical Report* No. 243, Department of Statistics, University of Chicago
- [1990]: Testing for Threshold Autoregression, *The Annals of Statistics* 18, S. 1886-1894
- [1991]: Percentage Points of Likelihood Ratio Tests for Threshold Autoregression, *Journal of the Royal Statistical Society (B)* 18, S. 691-696
- und TONG, HOWELL [1990]: On Likelihood Ratio Tests for Threshold Autoregression, *Journal of the Royal Statistical Society (B)* 52, S. 469-476
- CHEUNG, YIN WONG und LAI, KON S. [1993]: Long-Run Purchasing Power Parity during the Recent Float, *Journal of International Economics* 34(1-2), S. 181-92
- CLEMENTS, MICHAEL P. und KROLZIG, HANS-MARTIN [1998]: A Comparison of the Forecast Performance of Markov-Switching and Threshold Autoregressive Models of US GNP, *The Econometrics Journal* 1, C47-C75
- CLEMENTS, MICHAEL P. und SMITH, JEREMY [1997]: The Performance of Alternative Forecasting Methods for SETAR Models, *International Journal of Forecasting* 13, S. 463-475
- COCHRANE, D. und ORCUTT, G. H. [1949]: Application of Least Squares Regressions to Relationships Containing Autocorrelated Error Terms, *Journal of the American Statistical Association* 44, S. 32-61
- COSSLETT, STEPHEN R. und LEE, LUNG-FEI [1985]: Serial Correlation in Discrete Variable Models, *Journal of Econometrics* 27, S. 79-97
- COX, D. R. [1961]: Tests of Separate Families of Hypotheses, in: *Proceedings of the Fourth Berkeley Symposium on Mathematical Statistics and Probability*, Vol. 1, Berkeley 1961 (University of California Press)
- [1962]: Further Results on Tests of Separate Families of Hypotheses, *Journal of the Royal Statistical Society (Series B)* 38, S. 45-53
- DAVIDSON, RUSSEL und MACKINNON, JAMES G. [1981]: Several Tests for Model Specification in the Presence of Alternative Hypotheses, *Econometrica* 49(3), S. 781-793
- DAVIES, ROBERT B. [1977]: Hypothesis Testing When a Nuisance Parameter is Present Only Under the Alternative, *Biometrika* 64, S. 247-254
- [1987]: Hypothesis Testing When a Nuisance Parameter is Present Only Under the Alternative, *Biometrika* 74, S. 33-43
- DEMPSTER, A. P.; LAIRD, N. und RUBIN, D. [1977]: Maximum Likelihood from Incomplete Data via the EM Algorithm, *Journal of the Royal Statistical Society (B)* 39, S. 1-38

-
- DICKEY, DAVID A. und FULLER, WAYNE A. [1981]: Likelihood Ratio Statistics For Autoregressive Time Series with a Unit Root, *Econometrica* 4, S. 1057-1072
- DIEBOLD, FRANCIS X. [1988]: *Empirical Modeling of Exchange Rate Dynamics*, Berlin u.a. (Springer, Lecture Notes in Economics and Mathematical Systems 303)
- ; LEE, JOON-HAENG und WEINBACH, GRETCHEN C. [1994]: Regime Switching with Time-Varying Transition Probabilities, in: HARGREAVES, COLIN (Hrg.): *Non-Stationary Time Series Analysis and Cointegration*, Oxford (Oxford University Press), S. 284-302
- DORNBUSCH, RÜDIGER [1976]: Expectations and Exchange Rate Dynamics, *Journal of Political Economy* 84(6), S. 1161-1176
- DREGER, CHRISTIAN [1996]: *Monetäre Modelle der Wechselkursklärung*, Wiesbaden (Gabler)
- DUEKER, MICHAEL J. [1993]: Hypothesis Testing with Near-Unit Roots: The Case of Long-Run Purchasing-Power Parity, *Federal Reserve Bank of St. Louis Review* 75(4), S. 37-48
- DUFOUR, J.-M. [1995]: Some Impossibility Theorems in Econometrics with Applications to Instrumental Variables Dynamic Models and Cointegration, *CRDE Working Paper* No. 3695, Université de Montréal
- DURLAND, J. MICHAEL und MCCURDY, THOMAS H. [1994]: Duration Dependent Transitions in a Markov Model of U.S. GNP Growth, *Journal of Business and Economic Statistics* 12(3), S. 279-288
- EBERLEIN, ERNST und KELLER, ULRICH [1995]: Hyperbolic Distributions in Finance, *Bernoulli* 1, S. 281-299
- ; — und PRAUSE, KARSTEN [1998]: New Insights into Smile, Mispricing and Value at Risk: The Hyperbolic Model, *Journal of Business* 71, S. 371-405
- ENGEL, CHARLES und HAKKIO, CRAIG S. [1994]: The Distribution of Exchange Rates in the EMS, *International Journal of Finance and Economics* 1, S. 55-67
- ENGEL, CHARLES und HAMILTON, JAMES D. [1990]: Long Swings in the Dollar: Are They in the Data and Do Markets Know It?, *American Economic Review* 80, S. 689-713
- ENGLER, ROBERT F. [1984]: Wald, Likelihood Ratio, and Lagrange Multiplier Tests in Econometrics, in: GRILICHES, ZWI und INTRILIGATOR, MICHAEL D. (Hrg.): *Handbook of Econometrics (Handbook in Economics 2)* Vol. II, Amsterdam (North-Holland), S. 775-826

- und WATSON, MARK W. [1983]: Alternative Algorithms for the Estimation of Dynamic Factor, MIMIC and Varying Coefficient Regression Models, *Journal of Econometrics* 23(3), S. 385-400
- EVERITT, B. S. und HAND, D. J. [1981]: *Finite Mixture Distributions*, London (Chapman and Hall)
- FAIR, R. C. und JAFFEE, D. M. [1972]: Methods of Estimation for Markets in Disequilibrium, *Econometrica* 40, S. 497-514
- FAMA, E. F. [1965]: The Behavior of Stock-Market Prices, *The Journal of Business* 38, S. 34-105
- FERRI, PIERO und GREENBERG, EDWARD [1992]: *Wages, Regime Switching, and Cycles*, Berlin (Springer)
- FIELITZ, BRUCE D. und ROZELLE, JAMES P. [1983]: Stable Distributions and the Mixtures of Distributions Hypotheses for Common Stock Returns, *Journal of the American Statistical Association* 78, S. 28-36
- FILARDO, ANDREWS J. [1994]: Business Cycle Phases and their Transitional Dynamics, *Journal of Business and Economics Statistics* 3, S. 299-308
- FRENKEL, J. A. [1976]: A Monetary Approach to the Exchange Rate: Doctrinal Aspects and Empirical Evidence, *Scandinavian Journal of Economics* 78, S. 200-224
- FRIEDMANN, R. [1994]: *Untersuchung der Zinsentwicklung auf Regimewechsel*, Universität des Saarlands, unveröffentlichtes Arbeitspapier
- GARCIA, RENÉ [1998]: Asymptotic Null Distribution of the Likelihood Ratio Test in Markov Switching Models, *International Economic Review* 39(3), S. 763-788
- und PERRON, PIERRE [1996]: An Analysis of the Real Interest Rate under Regime Shifts, *The Review of Economics and Statistics* 78, S. 111-125
- GHYSELS, ERIC [1993]: On Seasonality and Switching-Regime Models, in: *Proceedings of the Business and Economic Statistics Section*, Washington
- GIAVAZZI, FRANCESCO und GIOVANNINI, ALBERTO [1989]: *Limiting Exchange Rate Flexibility*, Cambridge/Mass. (The MIT Press)
- GIAVAZZI, FRANCESCO; MICOSSI, STEFANO und MILLER, MARCUS [1988]: *The European Monetary System*, Cambridge (Cambridge University Press)
- GOLDFELD, STEPHEN M. und QUANDT, RICHARD E. [1972]: *Nonlinear Methods in Econometrics*, Amsterdam (North-Holland, Contributions to Economic Analysis 77)
- und — [1973]: A Markov Model for Switching Regressions, *Journal of Econometrics* 1, S. 3-16

-
- und — [1976]: Switching Regression Models, in: GOLDFELD, STEPHEN M. und QUANDT, RICHARD E. (Hrg.): *Studies in Nonlinear Estimation*, Cambridge/Mass. (Ballinger), S. 1-96
- GOURIEROUX, CHRISTIAN und TROGNON, ALAIN [1983]: Testing Nested or Nonnested Hypotheses, *Journal of Econometrics* 21, S. 83-115
- GOURIEROUX, CHRISTIAN und MONFORT, ALAIN [1995a]: *Statistics and Econometric Models*, Vol. 1, Cambridge (Cambridge University Press)
- und — [1995b]: *Statistics and Econometric Models*, Vol. 2, Cambridge (Cambridge University Press)
- GRANGER, CLIVE W. J. und TERÄSVIRTA, TIMO [1993]: *Modelling Nonlinear Economic Relationships*, Oxford (Oxford University Press, Advanced Texts in Econometrics)
- GRAY, STEPHEN F. [1996]: Modeling the Conditional Distribution of Interest Rates as a Regime Switching Process, *Journal of Financial Economics* 42, S. 27-62
- GREEN, WILLIAM H. [1997]: *Econometric Analysis* (3. Aufl.), New Jersey (Prentice-Hall)
- HALL, A. D. [1996]: The Mixture of Distributions Hypotheses: The Price Volume Relationship in Australian Futures Markets, *Research in Finance, Supplement* 2, S. 261-280
- HALL, STEPHEN G.; PSARADAKIS, ZACHARIAS und SOLA, MARTIN [1997]: Cointegration and Changes in Regime: The Japanese Consumption Function, *Journal of Applied Econometrics* 12, S. 151-168
- HAMILTON, JAMES D. [1988]: Rational-Expectations Econometric Analysis of Changes in Regime: An Investigation of the Term Structure of Interest Rates, *Journal of Economic Dynamics and Control* 12, S. 385-423
- [1989]: A New Approach to the Economic Analysis of Nonstationary Time Series and the Business Cycle, *Econometrica* 57, S. 357-84
- [1990]: Analysis of Time Series Subject to Changes in Regime, *Journal of Econometrics* 45, S. 39-70
- [1991]: A Quasi-Bayesian Approach to Estimating Parameters for Mixtures of Normal Distributions, *Journal of Business and Economic Statistics* 9, S. 27-39
- [1993]: Estimation, Inference, and Forecasting of Time Series Subject to Changes in Regime, in: MADDALA, C. S.; RAO, C. R. und VINOD, H. D. (Hrg.): *Econometrics (Handbook of Statistics Vol. 11)*, Amsterdam (North-Holland), S. 231-260
- [1994a]: State-Space Models, in: ENGLE, ROBERT und MCFADDEN, DANIEL (Hrg.): *Handbook of Econometrics (Handbooks in Economics 2) Vol. IV*, Amsterdam (North-Holland), S. 3041-3080

- [1994b]: *Time Series Analysis*, Princeton (Princeton University Press)
- [1996]: Specification Testing in Markov-Switching Time-Series Models, *Journal of Econometrics* 70, S. 127-157
- HANSEN, BRUCE E. [1992]: The Likelihood Ratio Test under Non-Standard Conditions: Testing the Markov-Switching Model of GNP, *Journal of Applied Econometrics* 7 (Supplement), S. 61-82
- [1996a]: Erratum: The Likelihood Ratio Test under Non-Standard Conditions: Testing the Markov-Switching Model of GNP, *Journal of Applied Econometrics* 11, S. 195-198
- [1996b]: Inference When a Nuisance Parameter Is Not Identified under the Null Hypothesis, *Econometrica* 64, S. 413-430
- HARVEY, ANDREW C. [1993]: *Time Series Models* (2. Aufl.), New York (Harvester Wheatsheaf)
- HILDRETH, C. und HOUCK, J. P. [1968]: Some Estimators for a Linear Model with Random Coefficients, *Journal of the American Statistical Association* 63, S. 584-595
- JARCHOW, HANS-JOACHIM [1994]: *Monetäre Außenwirtschaft, I. Monetäre Außenwirtschaftstheorie* (4. Aufl.), Göttingen (UTB)
- JARROW, R. A. und RUDD, A. [1983]: *Option Pricing*, Homewood (Irwin)
- JARQUE, CARLOS M. und BERA, ANIL [1982]: Model Specification Tests: A Simultaneous Approach, *Journal of Econometrics* 20(1), S. 59-82
- DE JONG, F. [1994]: A Univariate Analysis of EMS Exchange Rates Using a Target Zone Model, *Journal of Applied Econometrics* 9, S. 31-45
- JUDGE, GEORGE G.; GRIFFITHS, W. E.; HILL, CARTER; LÜTKEPOHL, HELMUT und LEE, TSOUNG-CHAO [1985]: *The Theory and Practice of Econometrics* (2. Aufl.), New York (Wiley)
- KAehler, JÜRGEN und MARNET, VOLKER [1994]: Markov-Switching Models for Exchange-Rate Dynamics and the Pricing of Foreign-Currency Options, in: KAehler, JÜRGEN und KUGLER, PETER (Hrsg.): *Econometric Analysis of Financial Markets*, Heidelberg, S. 203-230
- KARLIN, SAMUEL und TAYLOR, HOWARD M. [1975]: *A First Course in Stochastic Processes* (2. Aufl.), New York (Academic Press)
- KIEFER, NICHOLAS M. [1978]: Discrete Parameter Variation: Efficient Estimation of a Switching Regression Model, *Econometrica* 46, S. 427-434
- [1980]: A Note on Switching Regression and Logistic Discrimination, *Econometrica* 48, S. 1065-1069

-
- KIM, CHANG-JIN [1994]: Dynamic Linear Models with Markov-Switching, *Journal of Econometrics* 60, S. 1-22
- KON, STANLEY J. [1984]: Models of Stock Returns – A Comparison, *The Journal of Finance* 39 (1), S. 147-165
- KROLZIG, HANS-MARTIN [1997]: *Markov Switching Vector Autoregressions: Modelling, Statistical Inference, and Application to Business Cycle Analysis*, Berlin/Heidelberg (Springer)
- KRUGMANN, PAUL [1991]: Target Zones and Exchange Rate Dynamics, *Quarterly Journal of Economics* 106, S. 669-682
- LAHIRI, K. und WANG, J.G. [1994]: Predicting Cyclical Turning Points with Leading Index in a Markov Switching Model, *Journal of Forecasting* 13, S. 243-263
- LEE, JOON-HAENG [1991]: *Nonstationary Markov Switching Models of Exchange Rates: The Pound-Dollar Exchange Rate*, Dissertation, University of Pennsylvania
- LEE, LUNG-FEI und CHESHER, ANDREW [1986]: Specification Testing when Score Test Statistics Are Identically Zero, *Journal of Econometrics* 31, S. 121-149
- und PORTER, R. H. [1984]: Switching Regression Models with Imperfect Sample Separation Information – with an Application on Cartel Stability, *Econometrica* 52, S. 391-418
- LEROUX, BRIAN G. [1992]: Maximum-Likelihood Estimation for Hidden Markov Models, *Stochastic Processes and Their Applications* 40, S. 127-143
- LINDGREN, G. [1978]: Markov Regime Models for Mixed Distributions and Switching Regressions, *Scandinavian Journal of Statistics* 5, S. 81-91
- LÜDEKE, DIETRICH [1973]: Strukturveränderungen des Investitionsverhaltens im Konjunkturverlauf, *Jahrbücher für Nationalökonomie und Statistik* 188, S. 288-319
- ; HUMMEL, WOLFGANG und RÜDEL, THOMAS [1989]: *Das Freiburger Modell. Ein mittelfristiges ökonomisches Vierteljahresmodell für die Bundesrepublik Deutschland mit Simulationen zur Arbeitszeitverkürzung und zur Steuerreform*, Berlin (Springer, Studies in Contemporary Economics.)
- LUUKKONEN, RITVA; SAIKKONEN, PENTTI und TERÄSVIRTA, TIMO [1988]: Testing Linearity Against Smooth Transition Autoregressive Models, *Biometrika* 75, S. 491-499
- LYE, JENNY N.; MARTIN, VANCE und TEO, LESLIE E. [1998]: Parametric Distributional Flexibility and Conditional Variance Models with an Application to Hourly Exchange Rates, *International Monetary Fund Working Paper Series* WP/98/29

- MAGNUS, JAN R. [1978]: Maximum Likelihood Estimation of the GLS Model with Unknown Parameters in the Disturbance Covariance Matrix, *Journal of Econometrics* 7, S. 281-312
- MANDELBROT, B. [1963]: The Variation of Certain Speculative Prices, *Journal of Business* 36, S. 394-419
- MARK, NELSON C. [1990]: Real and Nominal Exchange Rates in the Long Run: An Empirical Investigation, *Journal of International Economics* 28(1/2), S. 115-36
- MCALDER, MICHAEL [1995]: The Significance of Testing Empirical Nonnested Models, *Journal of Econometrics* 67, S. 149-171
- MCLEOD, A. I. und LI, W. K. [1983]: Diagnostic Checking ARIMA Time Series Models Using Squared-Residual Autocorrelations, *Journal of Time Series Analysis* 4, S. 269-273
- MITTNIK, STEFAN und RACHEV, SVETLOZAR T. [1993]: Modeling Asset Returns with Alternative Stable Distributions, *Econometric Reviews* 12(3), S. 261-330
- MIZON, GRAHAM E. und RICHARD, JEAN-FRANCOIS [1986]: The Encompassing Principle and its Application to Testing Nonnested Hypotheses, *Econometrica* 54, S. 657-677
- OBERHOFER, W. und KMENTA, J. [1974]: A General Procedure for Obtaining Maximum Likelihood Estimates in Generalized Regression Models, *Econometrica* 42, S. 579-590
- PAN, MING-SHIUN; CHAN, KAM C. und FOK, CHI-WING [1995]: The Distribution of Currency Futures Price Changes: A Two-Piece Mixture of Normals Approach, *International Review of Economics and Finance* 4(1), S. 69-78
- PEARSON, K. [1894]: Contributions to the Mathematical Theory of Evolution, *Philosophical Transactions of the Royal Society* 185, S. 71-110
- PFÄFF, BERNHARD [1998]: *Stabilitätsüberprüfung von Geldnachfragefunktionen ausgewählter EU-Staaten: eine Darstellung und Anwendung der Flexible Kleinste Quadrate-Methode*, Baden-Baden (Nomos)
- PHILLIPS, KERK L. [1991]: A Two-Country Model of Stochastic Output with Changes in Regime, *Journal of International Economics* 31, S. 121-142
- POTTER, SIMON M. [1995]: A Nonlinear Approach to US GNP, *Journal of Applied Econometrics* 10, S. 109-125
- PRAETZ, P. D. [1972]: The Distribution of Share Price Changes, *Journal of Business* 45, S. 49-55
- RAJ, B. und ULLAH, A. [1981]: *Econometrics – A Varying Coefficients Approach*, New York
- RITCHEY, ROBERT J. [1990]: Call Option Valuation for Discrete Normal Mixtures, *Journal of Financial Research* 13(4), S. 285-296

-
- ROSE, KLAUS und SAUERNHEIMER, KARLHANS [1995]: *Theorie der Außenwirtschaft* (12. Aufl.), München (Vahlen)
- RÜDEL, THOMAS [1989]: *Kointegration und Fehlerkorrekturmodelle. Mit einer empirischen Untersuchung zur Geldnachfrage in der Bundesrepublik Deutschland*, Heidelberg (Physica-Verlag, Wirtschaftswissenschaftliche Beiträge 15)
- RUUD, PAUL A. [1991]: Extension of Estimation Methods Using the EM-Algorithm, *Journal of Econometrics* 49, S. 305-341
- SCLOVE, STANLEY L. [1983]: Time Series Segmentation: A Model and a Method, *Information Sciences* 29, S. 7-25
- SICHEL, D. E. [1994]: Inventories and the Three Phases of the Business Cycle, *Journal of Business and Economic Statistics* 12, S. 269-277
- SMITH, G. und SPENCER, M. [1991]: Estimation and Testing in Models of Exchange Rate Target Zones and Process Switching, in: KRUGMANN, PAUL und MILLER, M. (Hrsg.): *Exchange Rate Targets and Currency Bands*, Cambridge (Cambridge University Press)
- SNEDECOR, GEORGE W. und COCHRANE, WILLIAM G. [1980]: *Statistical Methods* (7. Aufl.), Ames (Iowa State Univ. Press)
- TERÄSVIRTA, TIMO [1994]: Specification, Estimation, and Evaluation of Smooth Transition Autoregressive Models, *Journal of the American Statistical Association* 89, S. 208-218
- ; TJØSTHEIM, DAG und GRANGER, CLIVE W. J. [1994]: Aspects of Modelling Nonlinear Time Series, in: ENGLE, R. F. und MACFADDEN, D. L. (Hrsg.): *Handbook of Econometrics (Handbooks in Economics 2)* Vol. IV, Amsterdam (Elsevier Science)
- TITTERINGTON, D. M.; SMITH, A. F. M. und MAKOV, U. E. [1985]: *Statistical Analysis of Finite Mixture Distributions*, New York (Wiley)
- TONG, HOWELL [1983]: *Threshold Models in Non-Linear Time Series Analysis*, New York (Springer Lecture Notes in Statistics 21)
- [1990]: *Non-Linear Time Series: A Dynamical System Approach*, Oxford (Oxford University Press)
- TYSSEDAHL, J. S. und TJØSTHEIM, D. [1988]: Autoregressive Models With Suddenly Changing Parameters and an Application to Stock Market Prices, *Applied Statistics* 37, S. 353-69

Personen- und Sachregister

- Andrews 94
ARCH-Modelle 10, 34, 71, 72, 93, 129
 Banerjee 104
 Baum 52
 Behboodian 54
 Bekaert 32, 33, 73, 137
 Bera 71
 Berndt 82
 Bertola 31
bilaterale Leitkurse 22, 23, 25
 Boldin 100
 Bollerslev 10, 72
 Boothe 9, 33, 98, 104
 Caballero 31
 Carrasco 96, 97, 109
 Cecchetti 10
 Chan 9, 90, 91, 97, 98
 Cheshier 95
 Cheung 34
 Clements 109, 119
 Cochrane 44, 71
Cochrane-Orcutt-Verfahren 44
 Cosslett 10, 50, 103
 Cox 107
 Davidson 107
 Davies 94, 98, 100
Davies' quick rule 100
 Dempster 53, 54, 61
diagnostische Tests 93
 Dickey 104
 Diebold 14, 28, 34, 48, 55, 57, 63, 64, 65, 66, 67
 Dornbusch 30
 Dreger 28
 Dueker 34
 Dufour 95
 Durland 14
 Eberlein 9
ECU 22, 23, 25
ECU-Leitkurse 22, 32
EM-Algorithmus 50, 51, 52, 53, 54, 55, 56, 57, 58, 61, 63, 65, 81, 82, 112, 120
 Engel 10, 33
 Engle 10, 33, 53, 57, 72, 93, 94
E-Schritt 53, 55, 56, 57, 65, 81, 82
 Everitt 8
 Fair 7
 Fama 8
 Ferri 10
 Fielitz 9
 Filardo 14, 103
 Fok 9
 Frenkel 30
 Friedmann 11
 Fuller 104
 Garcia 2, 5, 96, 97, 99, 101, 111
geglättete Wahrscheinlichkeiten 63, 77, 122, 125
getrennte Hypothesen 107, 108, 109, 114
 Ghysels 14
 Giavazzi 21, 23, 24
 Giovannini 21, 23, 24
 Glassman 9, 33, 98, 104
 Goldfeld 6, 7, 10, 11, 51, 99
 Gourieroux 52, 53, 86, 90, 93, 107, 108, 109
Gradientenverfahren 52
 Granger 7, 96, 104
 Gray 32, 33, 50, 73, 82, 137
 Greenberg 10
Grenander-Bedingungen 85
 Hakkio 33
 Hall 9, 138

- Hamilton.....10, 17, 18, 33, 39, 47, 51, 52,
53, 54, 55, 56, 57, 64, 93, 103, 107
- Hand 8
- Hansen..... 97, 99
- Harvey 90, 108
- Hildreth..... 16
- Houck 16
- Hummel..... 4, 16, 17
- hyperbolische Verteilung*..... 9
- i.i.d.-switching models*..... 8
- intramarginale Interventionen*.....23, 26,
133
- Jaffee 7
- Jarchow..... 27, 29
- Jarque 71
- Jarrow 70
- Judge..... 15, 39, 51, 85, 89, 90, 106, 108
- Kaehler 9, 10, 33, 76, 127
- Kalman-Filter 18, 57
- Karlin..... 18
- Kaufkraftparitätentheorie*.....24, 27, 133,
134, 137
- Keller 9
- Kiefer..... 54, 92
- Kim..... 57
- Kmenta 44, 46
- Kointegration* 34, 138
- Kon 9, 98
- Krolzig..... 17, 61, 109, 120, 138
- Kroner..... 10
- Krugmann..... 27, 31
- Krugmann-Modelle* 27, 31
- Kurtosis* 8, 70, 71, 76, 129
- Lahiri 10
- Lai..... 34
- Laird 53, 54, 61
- Lee.....10, 14, 33, 48, 50, 55, 57, 63, 64,
65, 66, 67, 92, 95, 103
- Leptokurtosis*...8, 9, 72, 75, 76, 127, 130,
137
- Leroux.....92
- Li.....71
- Likelihood-Quotienten-Tes*.....t94, 95, 97,
104, 106, 110, 113, 131
- Lindgren.....54
- Lüdeke4, 16, 17, 105
- Luukkonen98
- Lye9
- Magnus44, 46, 88
- Makov8
- Mandelbrot.....8
- marginale Interventionen*.....23, 26, 131
- Mark.....10, 34
- Marnet.....9, 10, 33, 76, 127
- Martin9
- McAleer107
- McCurdy14
- McKinnon.....107, 109
- McLeod.....71
- Micossi.....21
- Miller21
- Mittnik9
- Mizon109
- ML-Schätzung*.....35, 40, 44, 59, 69, 101,
118
- Monetäre Wechselkursmodelle*30
- Monfort 52, 53, 86, 90, 93, 107, 108, 109
- M-Schritt* ..53, 56, 58, 59, 61, 64, 81, 112
- Nelson10, 72
- nuisance parameter*96
- numerische Verfahren*.....51, 52, 82
- Oberhofer.....44, 46, 61
- Oberhofer-Kmenta-Verfahren*44, 61
- Orcutt44
- Pan9
- Paretoverteilung*9
- Paritätengitter*.....22, 23, 26, 32

- Pearson 8
 Perron 5
 Pfaff 15
 Phillips 5
Platykurtosis 8
 Ploberger 94
 Porter 10
Portmanteau-Tests 96
 Potter 104, 107
 Praetz 9
 Prause 9
 Psaradakis 138
 Quandt 6, 7, 10, 11, 51, 99, 109
 Rachev 9
 Raj 16
 Richard 109
 Ritchey 127
 Rose 27
 Rozelle 9
 Rubin 53, 54, 61
 Rudd 70
 Rüdell 4, 16, 17, 104
 Ruud 53, 61
 Saikkonen 98
 Sauernheimer 27
scale mixtures 9
Schiefe 8, 9, 70, 71, 76, 129
 Sclove 47
SETAR-Modelle 7
 Sichel 5
simple switching models 8
Simplex-Algorithmus 52
 Smith 8, 32, 119
 Snedecor 71
 Sola 138
 Spencer 32
stabile Verteilungen 9
STAR-Modelle 7
Störparameter 96
Strukturbruch 70, 75, 77, 109
 Svensson 31
 TAR-Modelle 7
 Taylor 18
 Teräsvirta 7, 96, 98, 104
 Titterington 8
 Tjøstheim 7, 47, 96
 Tong 2, 7, 90, 91, 96, 97, 119
 Trognon 107
 Tyssedahl 47
überschießende Wechselkursreaktionen 30
 Ullah 16
variable Parameter 16
vektoriautoregressive Modelle 5
vektorieller Indikator 48, 66
verallgemeinerte Schwellenmodelle 7,
 13, 98, 102, 103
Verallgemeinerter EM-Algorithmus 61
Verweildauer 10, 14, 20, 79, 115, 135
volatility clustering 10, 72
Wald-Test 114, 116, 135
 Wang 10
 Watson 53, 57
 Weinbach 14, 48, 55, 57, 63, 64, 65, 66,
 67
WKM II 25, 26, 138
Zinsparitätentheorie 28, 30