

Detailed Reference

Ch.6.1

- Landon-Lane, J., 1999. "Inverting the Hodrick-Prescott Filter," Working Paper, The University of New South Wales.
- Ravn, M. & Uhlig, H., 1997. "On adjusting the hp-filter for the frequency of observations," Discussion Paper 50, Tilburg University, Center for Economic Research.
- Murray, C. 2002. "Cyclical Properties of Baxter-King Filtered Time Series," Working Paper, University of Houston.
- Guay, A., 1997. "Do the Hodrick-Prescott and Baxter-King Filters Provide a Good Approximation of Business Cycles?," CREFE Working Papers No 53, Université du Québec à Montréal.
- Hodrick, R. & Prescott, E., 1981(1997). "Post-War U.S. Business Cycles: An empirical investigation" Carnegie-Mellon University Discussion Paper. (Also in Journal of Money, Credit and Banking 29(1), pp.1-16.)
- Baxter, M. & King, R., 1995(1999) "Measuring Business Cycles: Approximate Band-Pass Filters for Economic Time Series," NBER Working Paper No. w5022. (Also in The Review of Economics and Statistics 81, pp.575-593.)
- Christiano L. & Fitzgerald T., 1999. "The Band Pass Filter," NBER Working Paper 7257.

Ch.6.2

- Cogley, T., 1997 "Evaluating Non-Structural Measures of the Business Cycle," FRBSF Economic Review 1997, no.3.
- Harvey A. & Koopman S., 2000 "Signal Extraction and Formulation of Unobserved Components Model," Econometric Journal, 2000 vol.3, pp.84-107.
- Morley J. 2002 "A State-Space Approach to Calculating the Beveridge-Nelson Decomposition" Economics Letters 2002, vol. 1, pp. 123-127.
(Codes from <http://wuecon.wustl.edu/~morley/>)
- Beveridge S. & Nelson C., 1981 "A New Approach to Decomposition of Economic Time Series into Permanent and Transitory Component with Particular Attention to Measurement of the 'Business Cycle'," Journal of Monetary Economics 7(2), pp.151-174.

Ch.6.3

- Brockwell P. & Davis R., 2002, Introduction to Time Series and Forecasting, Springer Verlag.
- Makridakis S. & Wheelwright S. & Hyndman R., 1998, Forecasting : Methods and

Applications, John Wiley & Sons.

Australian Bureau of Statistics, 2001, Introductory Course on Time Series Analysis, ABS.

Spencer, J., 1904, "On the graduation of rates of sickness and mortality," Journal of the Institute of Actuaries 38, 334-343.

Henderson, R. 1916, "Note on Graduation by Adjusted Average," Transactions of the American Society of Actuaries, 17, 43-48.

Ch.6.4

Time Series Related Textbooks(I am going to explore.)

Tsay R., Analysis of Financial Time Series, Wiley, 2002. ISBN 0-471-41544-8

Its dataset:

<http://gsbwww.uchicago.edu/fac/ruey.tsay/teaching/fts/>

Franses P. & van Dijk D., Nonlinear Time Series Models in Empirical Finance, Cambridge University Press, 2000. ISBN: 0521779650

Its GAUSS programs and dataset:

<http://www.few.eur.nl/few/people/djvandijk/nltsmef/nltsmef.htm>