

List of contributions to Costas Milas, Philip Rothman and Dick van Dijk (eds.), *Nonlinear Time Series Analysis of Business Cycles*, to appear in Elsevier's *Contributions to Economic Analysis* series, 2005.

1. Marcelle Chauvet (University of California at Riverside) and James D. Hamilton (University of California at San Diego) – Dating Business Cycle Turning Points
2. Michael P. Clements (University of Warwick) and Ana Beatriz C. Galvão (Ibmec São Paulo) – Combining Predictors & Combining Information in Modelling: Forecasting US Recession Probabilities and Output Growth
3. James Morley (Washington University in St. Louis) and Jeremy Piger (Federal Reserve Bank of St. Louis) – The Importance of Nonlinearity in Reproducing Business Cycle Features
4. Gary Koop (University of Leicester) and Simon M. Potter (Federal Reserve Bank of New York) – The Vector Floor and Ceiling Model
5. Maximo Camacho (Universidad de Murcia) and Gabriel Perez-Quiros (Banco de España) – A New Framework to Analyze Business Cycle Synchronization
6. Massimiliano Marcellino (Università Bocconi) – Non-Linearity and Instability in the EURO Area
7. George Kapetanios (Queen Mary) and Elias Tzavalis (Queen Mary) – Nonlinear Modelling of Autoregressive Structural Breaks in Some US Macroeconomic Series
8. Siem Jan Koopman (Free University Amsterdam), Kai Ming Lee (Free University Amsterdam) and Soon Yip Wong (Free University Amsterdam) – Trend-Cycle Decomposition Models with Smooth-Transition Parameters: Evidence from US Economic Time Series
9. Ralf Becker (Queensland University of Technology), Walter Enders (University of Alabama) and Stan Hurn (Queensland University of Technology) – Modeling Inflation and Money Demand Using a Fourier-Series Approximation
10. Heather Anderson (Australian National University) and Chin Nam Low (Monash University) – Random Walk Smooth Transition Autoregressive Models
11. Mehtap Kesriyeli (Central Bank of Turkey), Denise Osborn (University of Manchester) and Marianne Sensier (University of Manchester) – Nonlinearity and Structural Change in Interest Rate Reaction Functions for the US, UK and Germany
12. Juan J. Dolado (Universidad Carlos III de Madrid) and Ramón María-Dolores (Universidad de Murcia) – State Asymmetries in the Effects of Monetary-Policy Shocks on Output: Some New Evidence for the EURO-Area
13. Q. Farooq Akram (Norges Bank), Øyvind Eitrheim (Norges Bank) and Lucio Sarno (University of Warwick) – Non-linear dynamics in output, real exchange rates and real money balances: Norway, 1830-2003
14. Geetesh Bhardwaj (Rutgers University) and Norman R. Swanson (Rutgers University) – A Predictive Comparison of Some Simple Long Memory and Short Memory Models of Daily U.S. Stock Returns, With Emphasis on Business Cycle Effects
15. Christian M. Dahl (Purdue University) and Tamer Kulaksizoglu (Purdue University) – Nonlinear Modeling of the Changing Lag Structure in US Housing Construction