LIST OF FIGURES

Cha	pter 3	
3.1	Stock and sales of cars in the Netherlands, 1960-1989	3
3.2	Recursive testing for unit roots	3
3.3	Empirical distribution of $r_1+0.5$ when DGP is $x_t=\varepsilon_t-\varepsilon_{t-1}$	4
3.4	Lydia Pinkham's sales and advertising	48
3.5	Two cointegration relationships for the Lydia Pinkham data	5 .
3.6	The annual unemployment rate in the U.S., 1919-1988	53
3.7	Testing for outliers in an AR(4) model	59
3.8	Observations possibly influential for model selection	77
Cha	pter 4	
4.1	Forecast performance evaluation of two forecasting models	111
4.2	Monthly Dutch truck sales and car sales	116
4.3	Monthly index of industrial and building materials production	117
4.4	Evaluation of two forecasting models for Dutch truck sales	120
4.5	Artificial monthly time series ys and $\Delta_1 \Delta_{12} ys$	122
4.6	Quarterly disposable income in Japan, 1961-1987	134
4.7	Quarterly total consumption in Japan, 1961-1987	135
4.8	Quarterly demand for money in Finland, 1959-1983	137
4.9	Quarterly new car sales in The Netherlands, 1960-1988	138
4.10	Two cointegration relations between quarterly observations	138
4.11	Total U.K. consumption and disposable income, 1955.1-1988.4	144
4.12	Quarterly U.K. total consumption, 1955-1988	145
4.13	Quarterly U.K. disposable income, 1955-1988	146
Appe	endix A	
1.1	New car registrations in The Netherlands, 1960.01-1988.12	157
1.2	New truck sales in The Netherlands, 1960.01-1988.12	1.00