Contents continued from back cover

Peter C.B. Phillips and Werner Ploberger Posterior Odds Testing for a Unit Root with Data-Based Model Selection	774
YALE-NSF CONFERENCE SERIES	
Conference Program: "Bayes Methods and Unit Roots"	809
CORRIGENDUM	
B.M. Pötscher Noninvertibility and Pseudo Maximum Likelihood Estimation of Misspecified ARMA Models	811
BOOK REVIEW	
M. Deistler System Identification by T. Söderström and P. Stoica PROBLEMS AND SOLUTIONS	813
PROBLEMS AND SOLUTIONS	
 Eric Iksoon Im The Stationarity Conditions for an AR(2) Process and Shur's Theorem Oliver Linton Differentiation of an Exponential Matrix Function Peter C.B. Phillips Unit Root Testing with Intermittent Data 	817 817 817

the old I maps of the tool I tothing with internation Dute	01,
Peter C.B. Phillips Spurious Regression in Forecast-Encompassing Tests	818
Peter C.B. Phillips and Douglas J. Hodgson Some Exponential Martingales	819

Econometric Theory Vol. 10 Nos. 3/4 Aug./Oct. 1994

Symposium Double Issue: Bayes Methods and Unit Roots

ARTICLES

Peter C.B. Phillips and Herman K. van Dijk	
Bayes Methods and Unit Roots: Editors' Introduction	453
James O. Berger and Ruo-yong Yang	
Noninformative Priors and Bayesian Testing for the AR(1) Model	461
Bruce M. Hill	
Bayesian Forecasting of Economic Time Series	483
Frank Kleibergen and Herman K. van Dijk	
On the Shape of the Likelihood/Posterior in Cointegration Models	514
Eric Zivot	
A Bayesian Analysis of the Unit Root Hypothesis Within an	
Unobserved Components Model	552
Peter C. Schotman	
Priors for the AR(1) Model: Parameterization Issues and Time	
Series Considerations	579
Robert E. McCulloch and Ruey S. Tsay	
Bayesian Inference of Trend- and Difference-Stationarity	596
John Geweke	
Priors for Macroeconomic Time Series and Their Application	609
Harald Uhlig	
On Jeffreys Prior When Using the Exact Likelihood Function	633
Harald Uhlig	
What Macroeconomists Should Know about Unit Roots: A	
Bayesian Perspective	645
Graham Elliott and James H. Stock	
Inference in Time Series Regression When the Order of Integration	
of a Regressor is Unknown	672
David N. Dejong and Charles H. Whiteman	501
Modeling Stock Prices without Knowing How to Induce Stationarity	701
Residual-Based Tests for the Null of Stationarity with Applications	700
to U.S. Macroeconomic Time Series	/20
Jean-Pierre Florens, Sopnie Larrideau and Michel Mouchart	7.47
Bayesian Encompassing Tests of a Unit Root Hypothesis	/4/
Jac- I Oung Milli Devening Assessments in a Time Series Model with a	
Bayesian Asymptotic Theory in a Time Series Model with a	764
rossible nonstationary process	/04

continued on inside back cover



