References

Pages on which each reference is cited are given in square brackets.

Abraham, B. and J. Ledolter (1983) *Statistical methods for forecasting*, John Wiley & Sons, New York, USA. [292]

Abramowitz, M. and I. A. Stegun (1964) *Handbook of mathematical functions with formulas, graphs, and mathematical tables*, vol. 55 of *NBS Applied Mathematics Series*, National Bureau of Standards, Washington, DC, tenth corrected printing ed. [332]

Agrawal, N. and S. A. Smith (1996) Estimating negative binomial demand for retail inventory management with unobservable lost sales, *Naval Research Logistics*, **43**(6), 839–861. [315]

Akaike, H. (1973) Information theory and an extension of the maximum likelihood principle, in B. N. Petrov and F. Csaki (eds.) *Second International Symposium on Information Theory*, pp. 267–281, Akdemiai Kiado, Budapest. [15]

Akaike, H. (1974) A new look at the statistical model identification, *IEEE Transactions on Automatic Control*, **19**, 716–723. [15, 114, 220]

Akaike, H. (1977) On entropy maximization principle, in P. R. Krishnaiah (ed.) *Applications of Statistics*, pp. 27–41, North Holland. [115]

Akram, M., R. J. Hyndman and J. K. Ord (2007) Non-linear exponential smoothing and positive data, Working paper 14/07, Department of Econometrics & Business Statistics, Monash University. [265]

Allen, P. G. and B. J. Morzuch (2006) Twenty-five years of progress, problems, and conflicting evidence in econometric forecasting. What about the next 25 years?, *International Journal of Forecasting*, **22**, 475–492. [304]

Andersen, T. G., T. Bollerslev and N. Meddahi (2004) Analytical evaluation of volatility forecasts, *International Economic Review*, **45**(4), 1079–1110. [334]

Anderson, B. D. O. and J. B. Moore (1979) *Optimal filtering*, Prentice-Hall, Englewood Cliffs. [14, 15, 222, 227, 298]

Anderson, H. M., C. N. Low and R. D. Snyder (2006) Single source of error state-space approach to the Beveridge-Nelson decomposition, *Economics Letters*, **91**, 104–109. [337, 338]

Anderson, T. W. (1958) *An introduction to multivariate statistical analysis*, John Wiley & Sons, New York, USA. [207]

Anderson, T. W. (1971) *The statistical analysis of time series*, John Wiley and Sons, New York, USA. [184]

Anderson, T. W. and D. A. Darling (1952) Asymptotic theory of certain "goodness of fit" criteria based on stochastic processes, *The Annals of Mathematical Statistics*, **23**(2), 193–212. [154]

Ansley, C. F. and R. Kohn (1985) A structured state space approach to computing the likelihood of an ARIMA process and its derivatives, *Journal of Statistical Computation & Simulation*, **21**, 135–169. [208, 222]

Aoki, M. (1987) *State space modeling of time series*, Springer-Verlag, Berlin. [14, 220]

Aoki, M. and A. Havenner (1991) State space modelling of multiple time series, *Econometric Reviews*, **10**, 1–59. [15]

Archibald, B. C. (1984) Seasonal exponential smoothing models, Working paper 30/1984, School of Business Administration, Dalhousie University, Halifax, Canada. [169]

Archibald, B. C. (1990) Parameter space of the Holt-Winters' model, *International Journal of Forecasting*, **6**, 199–209. [24, 169]

Archibald, B. C. (1991) Invertible region of damped trend, seasonal, exponential smoothing model, Working paper 10/1991, School of Business Administration, Dalhousie University, Halifax, NS. Canada. [165, 169]

Archibald, B. C. and A. B. Koehler (2003) Normalization of seasonal factors in Winters' methods, *International Journal of Forecasting*, **19**, 143–148. [136]

Assimakopoulos, V. and K. Nikolopoulos (2000) The theta model: a decomposition approach to forecasting, *International Journal of Forecasting*, **16**, 521–530. [23, 56]

Athanasopoulos, G. and F. Vahid (2008a) A complete VARMA modelling methodology based on scalar components, *Journal of Time Series Analysis*, to appear. [303]

Athanasopoulos, G. and F. Vahid (2008b) VARMA versus VAR for macroeconomic forecasting, to appear. [303]

Bachelier, L. (1900) Théorie de la spéculation, *Annales Scientifiques de l'École Normale Supérieure*, **3**(17), 21–86. [327]

Bell, W. R. (1984) Signal extraction for nonstationary time series, *The Annals of Statistics*, **12**(2), 646–664. [232]

Beveridge, S. and C. R. Nelson (1981) A new approach to decomposition of economic time series into permanent and transitory components with particular attention to measurement of the business cycle, *Journal of Monetary Economics*, **7**, 151–174. [335, 337, 338, 344]

Billah, B., R. J. Hyndman and A. B. Koehler (2003) Empirical information criteria for time series forecasting model selection, Working paper 02/03, Department of Econometrics & Business Statistics, Monash University. [114, 115, 126]

Billah, B., R. J. Hyndman and A. B. Koehler (2005) Empirical information criteria for time series forecasting model selection, *Journal of Statistical Computation & Simulation*, **75**(10), 831–840. [115, 126]

Black, F. and M. Scholes (1973) The pricing of options and corporate liabilities, *Journal of Political Economy*, **81**(3), 637–654. [327]

Bollerslev, T. (1986) Generalized autoregressive conditional heteroscedasticity, *Journal of Econometrics*, **31**, 307–327. [329]

Bowerman, B. L., R. T. O'Connell and A. B. Koehler (2005) *Forecasting, time series and regression: an applied approach*, Thomson Brooks/Cole, Belmont CA. [24]

Bowman, K. O. and L. R. Shenton (1975) Omnibus test contours for departures from normality based on $\sqrt{b_1}$ and b_2, *Biometrika*, **62**(2), 243–250. [154]

Box, G. E. P. and D. R. Cox (1964) An analysis of transformations, *Journal of the Royal Statistical Society, Series B*, **26**(2), 211–252. [73]

Box, G. E. P. and G. M. Jenkins (1970) *Time series analysis: forecasting and control*, Holden-Day, San Francisco. [171]

Box, G. E. P., G. M. Jenkins and G. C. Reinsel (1994) *Time series analysis: forecasting and control*, Prentice-Hall, Englewood Cliffs, New Jersey, 3rd ed. [14, 44, 77, 149, 175, 176, 223, 239]

Brockwell, P. J. and R. A. Davis (1991) *Time series: theory and methods*, Springer-Verlag, New York, USA, 2nd ed. [45]

Brown, R. G. (1959) *Statistical forecasting for inventory control*, McGraw-Hill, New York, USA. [13, 21, 22, 49, 240, 287, 294, 313, 317]

Brown, R. G. (1963) *Smoothing, forecasting and prediction of discrete time series*, Prentice Hall, Englewood Cliffs, New Jersey. [13]

Burridge, P. and K. F. Wallis (1988) Prediction theory for autoregressive-moving average processes, *Econometric Reviews*, **7**(1), 65–95. [232]

Caines, P. and D. Mayne (1970) On the discrete time matrix Riccati equation of optimal control, *International Journal of Control*, **12**, 785–794. [223]

Caines, P. and D. Mayne (1971) On the discrete time matrix Riccati equation of optimal control: a correction, *International Journal of Control*, **14**, 205–207. [223]

Campbell, J. and N. G. Mankiw (1987) Permanent and transitory components in macroeconomic fluctuations, *The American Economic Review*, **77**, 111–117. [339, 340]

Canova, F. (1998) Detrending and business cycle facts, *Journal of Monetary Economics*, **41**, 475–512. [335]

Chan, K. S. and J. Ledolter (1995) Monte Carlo EM estimation for time series models involving counts, *Journal of the American Statistical Association*, **90**(429), 242–252. [288]

Charnes, A. and W. W. Cooper (1962) Programming with linear fractional functionals, *Naval Research Logistics Quarterly*, **9**, 181–186. [235]

Chatfield, C. (1993) Calculating interval forecasts, *Journal of Business & Economic Statistics*, **11**, 121–135. [83]

Chatfield, C. and M. Yar (1991) Prediction intervals for multiplicative Holt-Winters, *International Journal of Forecasting*, **7**, 31–37. [92]

Chen, C. C. and W. J. Tsay (2006) The Beveridge-Nelson decomposition of Markov-switching processes, *Economics Letters*, **91**, 83–89. [344]

Clarida, R. H. and M. P. Taylor (2003) Nonlinear permanent-temporary decompositions in macroeconometrics and finance, *Economic Journal*, **113**, C125–C139. [344]

Cottet, R. and M. Smith (2003) Bayesian modeling and forecasting of intraday electricity load, *Journal of the American Statistical Association*, **98**(464), 839–849. [248]

Croston, J. D. (1972) Forecasting and stock control for intermittent demands, *Operational Research Quarterly*, **23**(3), 289–304. [288, 291, 292, 294]

de Jong, P. (1991a) The diffuse Kalman filter, *The Annals of Statistics*, **19**, 1073–1083. [208, 222]

de Jong, P. (1991b) Stable algorithms for the state space model, *Journal of Time Series Analysis*, **12**, 143–157. [222]

de Silva, A., R. J. Hyndman and R. D. Snyder (2007) The vector innovation structural time series framework: a simple approach to multivariate forecasting, Working paper 3/07, Department of Econometrics & Business Statistics, Monash University. [297, 302, 306, 308, 309]

Doornik, J. A. and H. Hansen (1994) An omnibus test for univariate and multivariate normality, Working paper W4&91, Nuffield College, Oxford University. [154]

Duncan, D. B. and S. D. Horn (1972) Linear dynamic recursive estimation from the viewpoint of regression analysis, *Journal of the American Statistical Association*, **67**, 815–821. [15]

Durbin, J. and S. J. Koopman (2001) *Time series analysis by state space methods*, Oxford University Press, Oxford, UK. [15]

Engle, R. F. (1982) Autoregressive conditional heteroscedasticity with estimates of the variance of United Kingdom inflation, *Econometrica*, **50**, 987–1007. [329]

Engle, R. F. and C. W. J. Granger (1987) Cointegration and error-correction: Representation, estimation and testing, *Econometrica*, **55**, 251–276. [304]

Fildes, R. (1992) The evaluation of extrapolative forecasting methods, *International Journal of Forecasting*, **8**, 81–98. [56]

Friedman, M. (1957) *The theory of the consumption function*, Princeton University Press, Princeton, New Jersey. [336]

Gallant, A. R. (1987) *Nonlinear statistical methods*, John Wiley & Sons, New York, USA. [76]

Gardner, Jr, E. S. (1985) Exponential smoothing: the state of the art, *Journal of Forecasting*, **4**, 1–28. [20]

Gardner, Jr, E. S. (2006) Exponential smoothing: the state of the art — part II, *International Journal of Forecasting*, **22**(4), 637–666. [13]

Gardner, Jr, E. S. and E. McKenzie (1985) Forecasting trends in time series, *Management Science*, **31**(10), 1237–1246. [23, 300]

Gentleman, W. M. (1973) Least squares computations by Givens transformations without square roots, *IMA Journal of Applied Mathematics*, **12**(3), 329–336. [215]

Geweke, J. F. and R. A. Meese (1981) Estimating regression models of finite but unknown order, *International Economic Review*, **22**, 55–70. [115]

Gijbels, I., A. Pope and M. P. Wand (1999) Understanding exponential smoothing via kernel regression, *Journal of the Royal Statistical Society, Series B*, **61**(1), 39–50. [232]

Gilchrist, W. G. (1967) Methods of estimation involving discounting, *Journal of the Royal Statistical Society, Series B*, **29**(2), 355–369. [289]

Golub, G. H. and C. F. Van Loan (1996) *Matrix computations*, Johns Hopkins University Press, 3rd ed. [194, 213, 215]

Gould, P., A. B. Koehler, F. Vahid-Araghi, R. D. Snyder, J. K. Ord and R. J. Hyndman (2008) Forecasting time series with multiple seasonal patterns, *European Journal of Operational Research*, to appear. [237]

Granger, C. W. J. and P. Newbold (1986) *Forecasting economic time series*, Academic Press, New York, USA, 2nd ed. [223, 305]

Graves, S. C. (1999) A single-item inventory model for a nonstationary demand process, *Manufacturing & Service Operations Management*, **1**(1), 50–61. [98, 313, 322]

Grunwald, G. K., K. Hamza and R. J. Hyndman (1997) Some properties and generalizations of non-negative Bayesian time series models, *Journal of the Royal Statistical Society, Series B*, **59**, 615–626. [290]

Hamilton, J. D. (1989) A new approach to the economic analysis of nonstationary time series and the business cycle, *Econometrica*, **57**(2), 357–384. [337]

Hamilton, J. D. (1994) *Time series analysis*, Princeton University Press, Princeton, NJ. [76, 78]

Hannan, E. J. (1980) The estimation of the order of an ARMA process, *The Annals of Statistics*, **8**, 1071–1081. [115]

Hannan, E. J. and M. Deistler (1988) *The statistical theory of linear systems*, John Wiley & Sons, New York, USA. [14, 15, 158, 160, 227]

Hannan, E. J. and B. Quinn (1979) The determination of the order of an autoregression, *Journal of the Royal Statistical Society, Series B*, **41**(2), 190–195. [114, 115]

Harrison, P. J. (1967) Exponential smoothing and short-term sales forecasting, *Management Science*, **13**(11), 821–842. [91, 98]

Harrison, P. J. (1997) Convergence and the constant dynamic linear model, *Journal of Forecasting*, **16**(5), 287–292. [223]

Harrison, P. J. and C. F. Stevens (1976) Bayesian forecasting, *Journal of the Royal Statistical Society, Series B*, **38**(3), 205–247. [15]

Harvey, A. C. (1985) Trends and cycles in macroeconomic time series, *Journal of Business & Economic Statistics*, **3**, 216–237. [335]

Harvey, A. C. (1986) Analysis and generalisation of a multivariate exponential smoothing model, *Management Science*, **32**(3), 374–380. [299]

Harvey, A. C. (1989) *Forecasting, structural time series models and the Kalman filter*, Cambridge University Press, Cambridge. [15, 145, 152, 153, 155, 184, 205, 219, 220, 222, 239, 297, 299, 305]

Harvey, A. C. and C. Fernandes (1989) Time series models for count or qualitative observations, *Journal of Business & Economic Statistics*, **7**(4), 407–422. [288, 289]

Harvey, A. C. and S. J. Koopman (2000) Signal extraction and the formulation of unobserved components models, *Econometrics Journal*, **3**, 84–17. [231]

Harvey, A. C., E. Ruiz and N. Shephard (1994) Multivariate stochastic variance models, *Review of Economic Studies*, **61**, 247–264. [334]

Heinen, A. (2003) Modeling time series count data: An autoregressive conditional Poisson model, CORE Discussion Paper 2003/62, Center of Operations Research and Econometrics, Université catholique de Louvain. [288]

Heligman, L. and J. H. Pollard (1980) The age pattern of mortality, *Journal of the Institute of Actuaries*, **107**, 49–80. [335]

Hendry, D. F. (1995) *Dynamic econometrics*, Oxford University Press, Oxford, UK. [304]

Hillmer, S. C. and G. C. Tiao (1982) An ARIMA-model-based approach to seasonal adjustment, *Journal of the American Statistical Association*, **77**, 63–70. [232]

Holt, C. C. (1957) Forecasting trends and seasonals by exponentially weighted averages, O.N.R. Memorandum 52/1957, Carnegie Institute of Technology. [13, 22, 23, 52]

Holt, C. C. (2004) Forecasting seasonals and trends by exponentially weighted moving averages, *International Journal of Forecasting*, **20**, 5–10. [13, 22]

Hull, J. and A. White (1987) Hedging the risks from writing foreign currency options, *Journal of International Money and Finance*, **6**, 131–152. [328]

Hurvich, C. M. and C. Tsai (1989) Regression and time series model selection in small samples, *Biometrika*, **76**, 297–307. [115]

Hyndman, R. J. (2001) It's time to move from 'what' to 'why'—comments on the M3-competition, *International Journal of Forecasting*, **17**(4), 567–570. [83]

Hyndman, R. J. (2004) The interaction between trend and seasonality, *International Journal of Forecasting*, **20**(4), 561–563. [19]

Hyndman, R. J. (2007) *forecast: Forecasting functions for time series*, R package version 1.05. **URL:** *http://www.robhyndman.info/Rlibrary/forecast/*. [3]

Hyndman, R. J. and M. Akram (2006) Some nonlinear exponential smoothing models are unstable, Working paper 3/06, Department of Econometrics & Business Statistics, Monash University. [265, 268, 272]

Hyndman, R. J., M. Akram and B. C. Archibald (2008) The admissible parameter space for exponential smoothing models, *Annals of the Institute of Statistical Mathematics*, to appear. [157, 161, 164, 169]

Hyndman, R. J. and B. Billah (2003) Unmasking the Theta method, *International Journal of Forecasting*, **19**(2), 287–290. [23, 56]

Hyndman, R. J. and A. B. Koehler (2006) Another look at measures of forecast accuracy, *International Journal of Forecasting*, **22**, 679–688. [33, 34, 116]

Hyndman, R. J., A. B. Koehler, J. K. Ord and R. D. Snyder (2005) Prediction intervals for exponential smoothing using two new classes of state space models, *Journal of Forecasting*, **24**, 17–37. [85]

Hyndman, R. J., A. B. Koehler, R. D. Snyder and S. Grose (2002) A state space framework for automatic forecasting using exponential smoothing methods, *International Journal of Forecasting*, **18**(3), 439–454. [17, 20, 23, 31, 36, 81, 86, 122, 266, 271]

Jarque, C. M. and A. K. Bera (1980) Efficient tests for normality, homoscedasticity and serial independence of regression residuals, *Economics Letters*, **6**(3), 255–259. [154]

Jazwinski, A. H. (1970) *Stochastic processes and filtering theory*, Academic Press, New York, USA. [15]

Johansen, S. (1988) Statistical analysis of cointegration vectors, *Journal of Economic Dynamics and Control*, **12**, 231–254. [304]

Johnston, F. R. and J. E. Boylan (1996) Forecasting for items with intermittent demand, *Journal of the Operational Research Society*, **47**, 113–121. [291]

Johnston, F. R. and P. J. Harrison (1986) The variance of lead-time demand, *Journal of the Operational Research Society*, **37**(3), 303–308. [91, 98, 313]

Jung, R. C., M. Kukuk and R. Liesenfeld (2006) Time series of count data: modeling, estimation and diagnostics, *Computational Statistics & Data Analysis*, **51**, 2350–2364. [288]

Kalman, R. E. (1960) A new approach to linear filtering and prediction problem, *Journal of Basic Engineering*, **82**(1), 35–45. [15, 187]

Kalman, R. E. and R. S. Bucy (1961) New results in linear filtering and prediction theory, *Journal of Basic Engineering*, **83**(3), 95–108. [15]

Kendall, M. G. (1953) The analysis of economic time-series — part I: prices, *Journal of the Royal Statistical Society, Series A*, **116**(1), 11–34. [327]

Kim, C. J. (1994) Dynamic linear models with Markov-switching, *Journal of Econometrics*, **60**, 1–22. [345]

King, R. G., C. I. Plosser and S. Rebelo (1988) Production, growth and business cycles II: New directions, *Journal of Monetary Economics*, **21**, 309–341. [346]

Koehler, A. B., R. D. Snyder and J. K. Ord (2001) Forecasting models and prediction intervals for the multiplicative Holt-Winters' method, *International Journal of Forecasting*, **17**, 269–286. [92]

Koning, A. J., P. H. Franses, M. Hibon and H. O. Stekler (2005) The M3 competition: Statistical tests of the results, *International Journal of Forecasting*, **21**(3), 397–409. [119]

Lawton, R. (1998) How should additive Holt-Winters' estimates be corrected?, *International Journal of Forecasting*, **14**, 393–403. [161]

Leeds, M. (2000) *Error structures for dynamic linear models: single source versus multiple source*, Ph.D. thesis, Department of Statistics, The Pennsylvania State University. [223, 229]

Lilliefors, H. W. (1967) On the Kolmogorov-Smirnov test for normality with mean and variance unknown, *Journal of the American Statistical Association*, **62**(318), 399–402. [154]

Ljung, G. M. and G. E. P. Box (1978) On a measure of lack of fit in time series models, *Biometrika*, **65**(2), 297–303. [153]

Low, C. N., H. M. Anderson and R. D. Snyder (2006) Beveridge-Nelson decomposition with Markov switching, Melbourne Institute Working Paper 14/06, The University of Melbourne. [337, 344, 345]

Lütkepohl, H. (2005) *New introduction to multiple time series analysis*, Springer-Verlag. [297, 309]

Makridakis, S. (1993) Accuracy measures: theoretical and practical concerns, *International Journal of Forecasting*, **9**, 527–529. [34]

Makridakis, S., A. Anderson, R. Carbone, R. Fildes, M. Hibon, R. Lewandowski, J. Newton, E. Parzen and R. Winkler (1982) The accuracy of extrapolation (time series) methods: Results of a forecasting competition, *Journal of Forecasting*, **1**, 111–153. [36]

Makridakis, S. and M. Hibon (2000) The M3-competition: Results, conclusions and implications, *International Journal of Forecasting*, **16**, 451–476. [34, 36, 113, 116, 117, 254]

Makridakis, S., S. C. Wheelwright and R. J. Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons, New York, USA, 3rd ed. [19, 24, 80, 86]

McClain, J. O. and L. J. Thomas (1973) Response-variance tradeoffs in adaptive forecasting, *Operations Research*, **21**, 554–568. [162]

McKenzie, E. (1976) A comparison of some standard seasonal forecasting systems, *The Statistician*, **25**(1), 3–14. [231]

McKenzie, E. (1986) Error analysis for Winters' additive seasonal forecasting system, *International Journal of Forecasting*, **2**, 373–382. [133]

Merton, R. C. (1973) Theory of rational option pricing, *Bell Journal of Economics and Management Science*, **4**(1), 141–183. [327]

Miller, M. (1988) The Beveridge-Nelson decomposition of economic time series: another economical computational method, *Journal of Monetary Economics*, **21**, 141–142. [337]

Morgan, F. (2005) *Real analysis and applications: including Fourier series and the calculus of variations*, American Mathematical Society, Providence, R.I. [105]

Morley, J. C. (2002) A state-space approach to calculating the Beveridge-Nelson decomposition, *Economics Letters*, **75**, 123–127. [337]

Morley, J. C., C. R. Nelson and E. Zivot (2003) Why are the Beveridge-Nelson and unobserved-components decompositions of GDP so different?, *The Review of Economics and Statistics*, **85**, 235–243. [340, 343]

Muth, J. F. (1960) Optimal properties of exponentially weighted forecasts, *Journal of the American Statistical Association*, **55**(290), 299–306. [14]

Nahmias, S. (1994) Demand estimation in lost sales inventory systems, *Naval Research Logistics*, **41**(6), 739–757. [315]

Nelson, C. R. and C. I. Plosser (1982) Trends and random walks in macroeconomic time series, *Journal of Monetary Economics*, **10**, 132–162. [335]

Nelson, D. B. (1991) Conditional heteroskedasticity in asset returns: A new approach, *Econometrica*, **59**(2), 347–370. [330]

Newbold, P. (1990) Precise and efficient computation of the Beveridge-Nelson decomposition of economic time series, *Journal of Monetary Economics*, **26**, 453–457. [337, 344]

Ord, J. K., A. B. Koehler and R. D. Snyder (1997) Estimation and prediction for a class of dynamic nonlinear statistical models, *Journal of the American Statistical Association*, **92**, 1621–1629. [15, 17, 24, 86, 88, 248]

Ord, J. K. and P. Young (2004) Estimating the impact of recent interventions on transportation indicators, *Journal of Transportation and Statistics*, **7**, 69–85. [156]

Ouwehand, P., R. J. Hyndman, T. G. de Kok and K. H. van Donselaar (2007) A state space model for exponential smoothing with group seasonality, Working paper 07/07, Department of Econometrics & Business Statistics, Monash University. [299]

Paige, C. C. and M. A. Saunders (1977) Least squares estimation of discrete linear dynamic systems using orthogonal transformations, *SIAM Journal on Numerical Analysis*, **14**(2), 180–193. [187]

Park, J. W., M. G. Genton and S. K. Ghosh (2005) Censored time series analysis with autoregressive moving average models, Institute of Statistics Mimeo Series 2578, North Carolina State University. [315]

Pearlman, J. G. (1980) An algorithm for the exact likelihood of a high-order autoregressive-moving average process, *Biometrika*, **67**(1), 232–233. [182]

Pegels, C. C. (1969) Exponential forecasting: Some new variations, *Management Science*, **15**(5), 311–315. [20]

Potter, S. (1995) A nonlinear approach to US GNP, *Journal of Applied Econometrics*, **10**(2), 109–125. [337]

Press, W. H., S. A. Teukolsky, W. T. Vetterling and B. P. Flannery (2002) *Numerical recipes in C++: the art of scientific computing*, Cambridge University Press, Cambridge, 2nd ed. [324]

Proietti, T. (2002) Forecasting with structural time series models, in Clements and Hendry (eds.) *A Companion to Economic Forecasting*, pp. 105–132, Prentice-Hall. [339]

Proietti, T. and A. C. Harvey (2000) A Beveridge-Nelson smoother, *Economics Letters*, **67**, 139–146. [232]

Ramanathan, R., R. F. Engle, C. W. J. Granger, F. Vahid-Araghi and C. Brace (1997) Short-run forecasts of electricity loads and peaks, *International Journal of Forecasting*, **13**, 161–174. [248]

Roberts, S. A. (1982) A general class of Holt-Winters type forecasting models, *Management Science*, **28**(8), 808–820. [133, 169]

Robinson, P. M. (1980) Estimation and forecasting for time series containing censored or missing observations, in O. D. Anderson (ed.) *Time Series*, pp. 167–182, North-Holland, Amsterdam. [315]

Schott, J. R. (2005) *Matrix analysis for statistics*, John Wiley and Sons, Hoboken, NJ, 2nd ed. [94]

Schwarz, G. (1978) Estimating the dimension of a model, *The Annals of Statistics*, **6**, 461–464. [114, 115]

Schweppe, F. (1965) Evaluation of likelihood functions for Gaussian signals, *IEEE Transactions on Information Theory*, **11**, 61–70. [192, 221]

Shenstone, L. and R. J. Hyndman (2005) Stochastic models underlying Croston's method for intermittent demand forecasting, *Journal of Forecasting*, **24**, 389–402. [292]

Shibata, R. (1976) Selection of the order of an autoregressive model by Akaike's information criterion, *Biometrika*, **63**, 117–126. [115]

Shiryaev, A. N. (1984) *Probability*, Springer-Verlag, New York, USA. [272]

Silver, E. A., D. F. Pyke and R. Peterson (1998) *Inventory management and production planning and scheduling*, Wiley, New York, USA, 3rd ed. [313]

Silverman, B. W. (1986) *Density estimation for statistics and data analysis*, Chapman and Hall, London. [87]

Sims, C. A. (1980) Macroeconomics and reality, *Econometrica*, **48**(1), 1–48. [303]

Snyder, R. D. (1980) The safety stock syndrome, *Journal of the Operational Research Society*, **31**, 833–837. [319]

Snyder, R. D. (2002) Forecasting sales of slow and fast moving inventories, *European Journal of Operational Research*, **140**, 684–699. [292]

Snyder, R. D. and C. S. Forbes (2003) Reconstructing the Kalman filter for stationary and non stationary time series, *Studies in Nonlinear Dynamics and Econometrics*, **7**(2), 1–18. [161, 208]

Snyder, R. D., A. B. Koehler, R. J. Hyndman and J. K. Ord (2004) Exponential smoothing models: Means and variances for lead-time demand, *European Journal of Operational Research*, **158**(2), 444–455. [85, 98]

Snyder, R. D., A. B. Koehler and J. K. Ord (1999) Lead time demand for simple exponential smoothing: an adjustment factor for the standard deviation, *Journal of the Operational Research Society*, **50**, 1079–1082. [98, 313]

Snyder, R. D., G. M. Martin, P. Gould and P. D. Feigin (2007) An assessment of alternative state space models for count time series, Working paper 4/07, Department of Econometrics & Business Statistics, Monash University. [288]

Snyder, R. D., J. K. Ord and A. B. Koehler (2001) Prediction intervals for ARIMA models, *Journal of Business & Economic Statistics*, **19**(2), 217–225. [88]

Solow, R. M. (1956) A contribution to the theory of economic growth, *Quarterly Journal of Economics*, **70**, 65–94. [336]

Stirling, W. D. (1981) Least squares subject to linear constraints, *Journal of Applied Statistics*, **30**, 204–212. [194, 215]

Stock, J. H. and M. W. Watson (1988) Variable trends in economic time series, *Journal of Economic Perspectives*, **2**(3), 147–174. [336, 340]

Stuart, A. and J. K. Ord (1994) *Kendall's advanced theory of statistics. Vol. 1: Distribution theory*, Hodder Arnold, London, 6th ed. [268, 273, 275, 277, 287]

Sugiura, N. (1978) Further analysis of the data by Akaike's information criterion and the finite corrections, *Communications in Statistics*, **A7**, 13–26. [114, 115]

Sweet, A. L. (1985) Computing the variance of the forecast error for the Holt-Winters seasonal models, *Journal of Forecasting*, **4**, 235–243. [161]

Syntetos, A. A. and J. E. Boylan (2001) On the bias of intermittent demand estimates, *International Journal of Production Economics*, **71**, 457–466. [291, 292]

Syntetos, A. A. and J. E. Boylan (2005) The accuracy of intermittent demand estimates, *International Journal of Forecasting*, **21**, 303–314. [291, 292]

Taylor, J. W. (2003a) Exponential smoothing with a damped multiplicative trend, *International Journal of Forecasting*, **19**, 715–725. [20, 72]

Taylor, J. W. (2003b) Short-term electricity demand forecasting using double seasonal exponential smoothing, *Journal of the Operational Research Society*, **54**, 799–805. [239, 240, 255]

Teräsvirta, T. and H. M. Anderson (1992) Characterizing nonlinearities in business cycles using smooth transition autoregressive models, *Journal of Applied Econometrics*, **7**, S119–S136. [337]

Tsay, R. S. (2005) *Analysis of financial time series*, John Wiley & Sons, New York, USA, 2nd ed. [149, 330, 334]

Watson, M. W. (2003) Macroeconomic forecasting using many predictors, in *Advances in economics and econometrics, theory and applications*, vol. 3, pp. 87–115, Eighth World Congress of the Econometric Society. [309]

West, M. and P. J. Harrison (1997) *Bayesian forecasting and dynamic models*, Springer-Verlag, New York, USA, 2nd ed. [15, 63, 220]

Willemain, T. R., C. N. Smart, J. H. Shockor and P. A. DeSautels (1994) Forecasting intermittent demand in manufacturing: a comparative evaluation of Croston's method, *International Journal of Forecasting*, **10**, 529–538. [292]

Williams, D. (1991) *Probability with martingales*, Cambridge University Press, Cambridge. [272]

Winters, P. R. (1960) Forecasting sales by exponentially weighted moving averages, *Management Science*, **6**, 324–342. [13, 23, 54, 239]

Working, H. (1960) Note on the correlation of first differences of averages in a random chain, *Econometrica*, **28**, 916–918. [327, 334]

Yar, M. and C. Chatfield (1990) Prediction intervals for the Holt-Winters forecasting procedure, *International Journal of Forecasting*, **6**, 127–137. [91, 98]

Yurkiewicz, J. (2006) 2006 forecasting software survey, *OR/MS Today*, **33**(4), 40–49. [4]

Zarnowitz, V. and C. Boschan (1977) Cyclical indicators, in *57th annual report*, pp. 34–38, National Bureau of Economic Research. [336]

Zellner, A. (1962) An efficient method of estimating seemingly unrelated regressions and tests for aggregation bias, *Journal of the American Statistical Association*, **57**, 348–368. [299]

Author index

Data index

Subject index