



























































- Krolzig, H.-M. (2000). Predicting Markov-Switching Vector Autoregressive Processes. Nuffield College Economics Working Papers, 2000-WP31.
- Lütkepohl, H. (2005). *New introduction to multiple time series analysis*. Springer.
- Ludvigson, S. and S. Ng (2009). Macro factors in bond risk premia. *Review of Financial Studies* 22, 5027–5067.
- Lui, S., J. Mitchell, and M. Weale (2010a). Qualitative business surveys: signal or noise? *Journal of the Royal Statistical Society: Series A Forthcoming*.
- Lui, S., J. Mitchell, and M. Weale (2010b). The utility of expectational data: Firm-level evidence using matched qualitative-quantitative UK surveys. *International Journal of Forecasting Forthcoming*.
- Martinsen, K., F. Ravazzolo, and F. Wulfsberg (2014). Forecasting macroeconomic variables using disaggregate survey data. *International Journal of Forecasting* 30(1), 65–77.
- Mehra, Y. P. (2002). Survey measures of expected inflation: revisiting the issues of predictive content and rationality. *Economic Quarterly* (Sum), 17–36.
- Næs, R., J. Skjeltop, and B. Ødegaard (2011). Stock market liquidity and the business cycle. *Journal of Finance*, 2011, 66, 139-176. 66, 139–176.
- Orphanides, A. and S. van Norden (2002). The unreliability of output-gap estimates in real time. *The Review of Economics and Statistics* 84(4), 569–583.
- Schumpeter, J. A. (1954). *History of Economic Analysis*. New York: Oxford University Press.
- Tanner, M. and W. Wong (1987). The calculation of posterior distributions by data augmentation. *Journal of the American Statistical Association* 82, 528–550.
- Thomas, L. B. (1999). Survey measures of expected U.S. inflation. *Journal of Economic Perspectives* 13(4), 125–144.

Timmermann, A. (2006). Forecast combinations. In G. Elliott, C. W. J. Granger, and A. Timmermann (Eds.), *Handbook of Economic Forecasting*, Volume 1, pp. 136–96. Amsterdam: Elsevier.

Vermaak, J., C. Andrieu, A. Doucet, and S. J. Godsil (2004). Reversible jump Markov chain Monte Carlo strategies for Bayesian model selection in autoregressive processes. *Journal of Time Series Analysis* 25, 785–809.