

Articles	P Phillips H van Dijk Bayes Methods and Unit Roots: Editors' Introduction	453
	J Berger R-Y Yang Noninformative Priors and Bayesian Testing for the AR(1) Model	461
	B Hill Bayesian Forecasting of Economic Time Series	483
	F Kleibergen H van Dijk On the Shape of the Likelihood/Posterior in Cointegration Models	514
	E Zivot A Bayesian Analysis of the Unit Root Hypothesis Within an Unobserved Components Model	552
	P Schotman Priors for the AR(1) Model: Parameterization Issues and Time Series Considerations	579
	R McCulloch R Tsay Bayesian Inference of Trend- and Difference-Stationarity	596
	J Geweke Priors for Macroeconomic Time Series and Their Application	609
	H Uhlig On Jeffreys Prior When Using the Exact Likelihood Function	633
	H Uhlig What Macroeconomists Should Know about Unit Roots: A Bayesian Perspective	645
	G Elliott J Stock Inference in Time Series Regression When the Order of Integration of a Regressor is Unknown	672
	D DeJong C Whiteman Modeling Stock Prices without Knowing How to Induce Stationarity	701
	I Choi Residual-Based Tests for the Null of Stationarity with Applications to U.S. Macroeconomic Time Series	720
	J-P Florens S Larribeau M Mouchart Bayesian Encompassing Tests of a Unit Root Hypothesis	747

Articles	J-Y Kim	Bayesian Asymptotic Theory in a Times Series Model with a Possible Nonstationary Process	764
	P Phillips W Ploberger	Posterior Odds Testing for a Unit Root with Data-Based Model Selection	774
Book Reviews	M Deistler	"System Identification" by T. Soderstrom and P. Stoica	813
Problems	E Im	The Stationarity Conditions for an AR(2) Process and Shur's Theorem	817
	O Linton	Differentiation of an Exponential Matrix Function	817
	P Phillips	Unit Root Testing with Intermittent Data	817
	P Phillips	Spurious Regression in Forecast-Encompassing Tests	818
	P Phillips D Hodgson	Some Exponential Martingales	819