

## INDEX

### **A Method of Trend Extraction Using Singular Spectrum Analysis**

- Theodore Alexandrov* ..... 1

### **The SVM Approach for Box–Jenkins Models**

- Saeid Amiri, Dietrich von Rosen and Silvelyn Zwanzig* ..... 23

### **Prewhitening-Based Estimation in Partial Linear Regression Models: A Comparative Study**

- Germán Aneiros-Pérez and Juan Manuel Vilar-Fernández* ..... 37

### **An Insurance Type Model for the Health Cost of Cold Housing: An Application of GAMLSS**

- Robert Gilchrist, Alim Kamara and Janet Rudge* ..... 55

### **Detecting Social Interactions in Bivariate Probit Models with an Endogenous Dummy Variable: Some Simulation Results**

- Johannes Jaenicke* ..... 67

### **Filters for Short Nonstationary Sequences: The Analysis of the Business Cycle**

- D.S.G. Pollock* ..... 87

### **Parameter Estimation for INAR Processes Based on High-Order Statistics**

- Isabel Silva and M. Eduarda Silva* ..... 105

### **Forecasting in INAR(1) Model**

- Nélia Silva, Isabel Pereira and M. Eduarda Silva* ..... 119