CONTENTS OF THE HANDBOOK

VOLUME 1
Introduction to the Series
Contents of the Handbook

PART 1: FORECASTING METHODOLOGY

Chapter 1
Bayesian Forecasting
John Geweke and Charles Whiteman

Chapter 2
Forecasting and Decision Theory
Clive W.J. Granger and Mark J. Machina

Chapter 3
Forecast Evaluation
Kenneth D. West

Chapter 4
Forecast Combinations
Allan Timmermann

Chapter 5
Predictive Density Evaluation
Valentina Corradi and Norman R. Swanson

PART 2: FORECASTING MODELS

Chapter 6
Forecasting with VARMA Models
Helmut Lütkepohl

Chapter 7
Forecasting with Unobserved Components Time Series Models
Andrew Harvey

Chapter 8
Forecasting Economic Variables with Nonlinear Models
Timo Teräsvirta
Chapter 9
Approximate Nonlinear Forecasting Methods
Halbert White

PART 3: FORECASTING WITH PARTICULAR DATA STRUCTURES

Chapter 10
Forecasting with Many Predictors
James H. Stock and Mark W. Watson

Chapter 11
Forecasting with Trending Data
Graham Elliott

Chapter 12
Forecasting with Breaks
Michael P. Clements and David F. Hendry

Chapter 13
Forecasting Seasonal Time Series
Eric Ghysels, Denise R. Osborn and Paulo M.M. Rodrigues

PART 4: APPLICATIONS OF FORECASTING METHODS

Chapter 14
Survey Expectations
M. Hashem Pesaran and Martin Weale

Chapter 15
Volatility and Correlation Forecasting
Torben G. Andersen, Tim Bollerslev, Peter F. Christoffersen and Francis X. Diebold

Chapter 16
Leading Indicators
Massimiliano Marcellino

Chapter 17
Forecasting with Real-Time Macroeconomic Data
Dean Croushore

Chapter 18
Forecasting in Marketing
Philip Hans Franses
**Contents of the Handbook**

<table>
<thead>
<tr>
<th>Index</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Author Index</td>
<td>I-1</td>
</tr>
<tr>
<td>Subject Index</td>
<td>I-19</td>
</tr>
</tbody>
</table>