Corrections for

Applied Time Series Econometrics

Helmut Lütkepohl & Markus Krätzig (eds.)
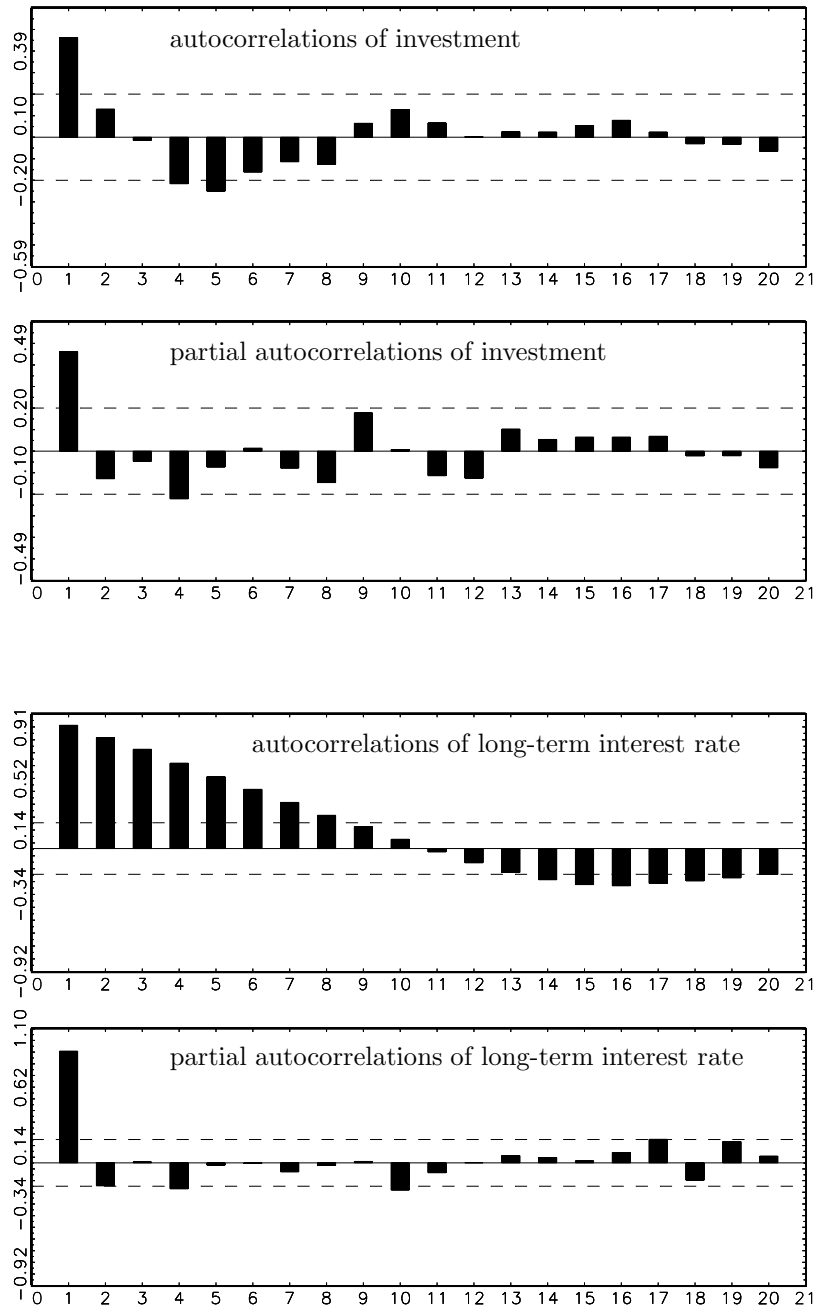
Figure 2.2. Autocorrelation functions and partial autocorrelation functions of U.S. investment and German long term interest rate series.
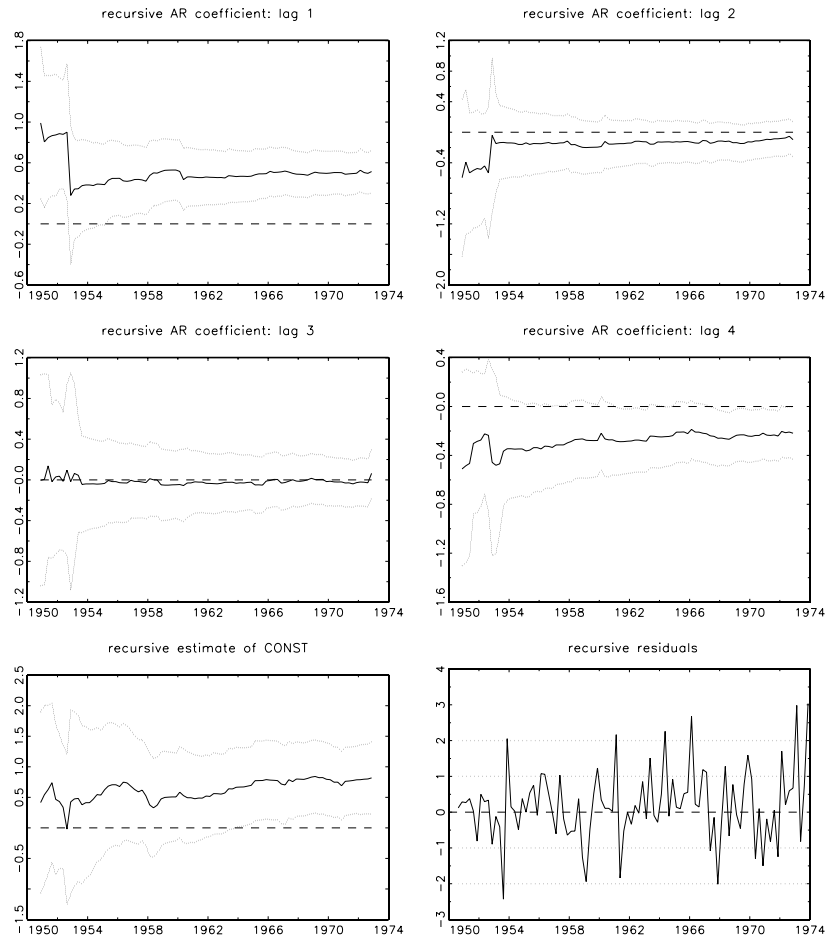
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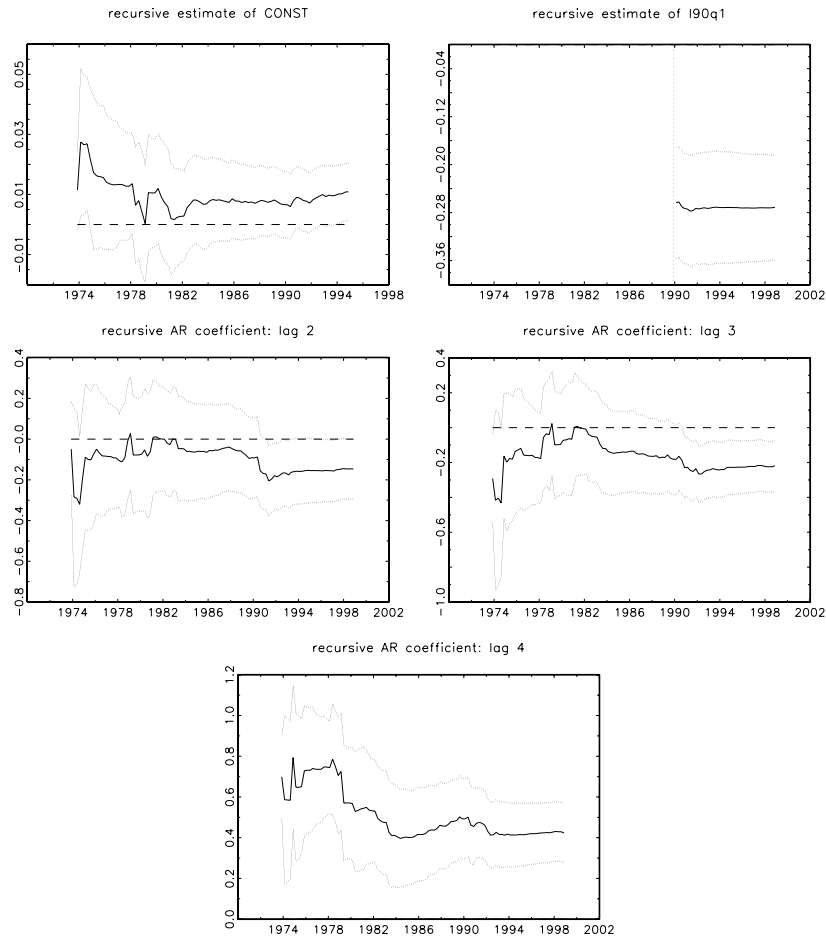**Figure 2.15.** Recursive statistics for AR(4) model for U.S. investment series.

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Figure 2.26. Stability analysis of restricted AR(4) model for Polish productivity.
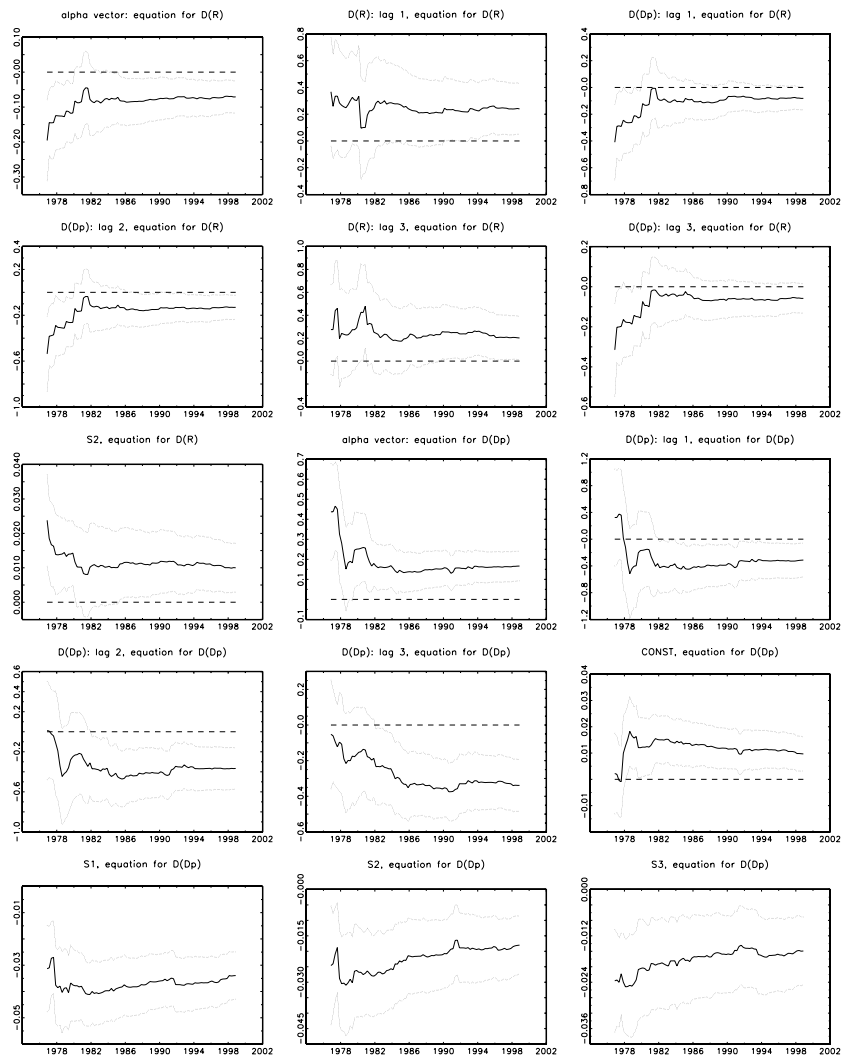
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Figure 3.3. Recursive estimates of subset VECM (3.41) for German interest rate-inflation system with recursive 95% confidence intervals (sample period: $1973Q2 - 1998Q4$).
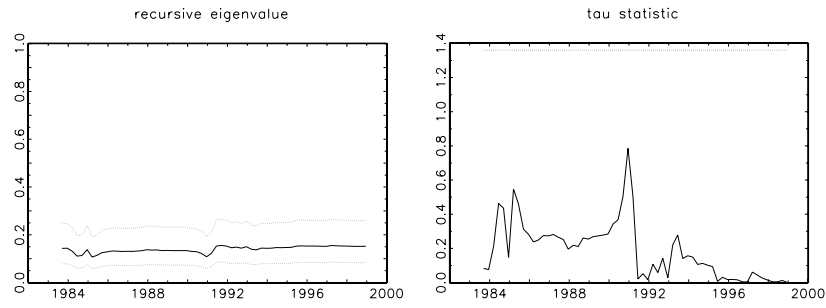
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Figure 3.5. Recursive eigenvalue analysis of VECM (3.22) for the German interest rate-inflation system (with critical value for a 5% test level).
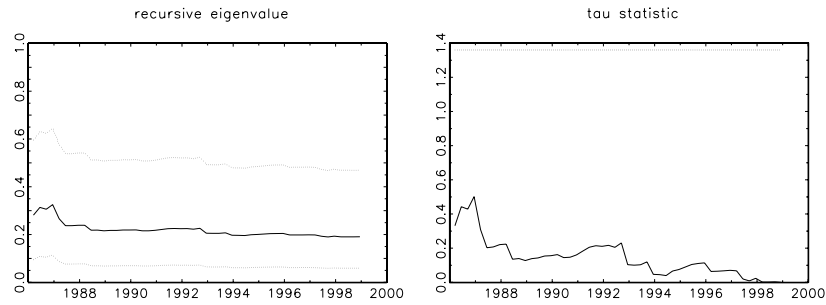

Figure 3.7. Recursive eigenvalues and stability test statistic for unrestricted VECM with cointegrating rank one, four lagged differences, constants, seasonal dummies, and a time trend restricted to the cointegration relation for German money demand system; sample period: $1975Q1 - 1998Q4$ (including presample values).
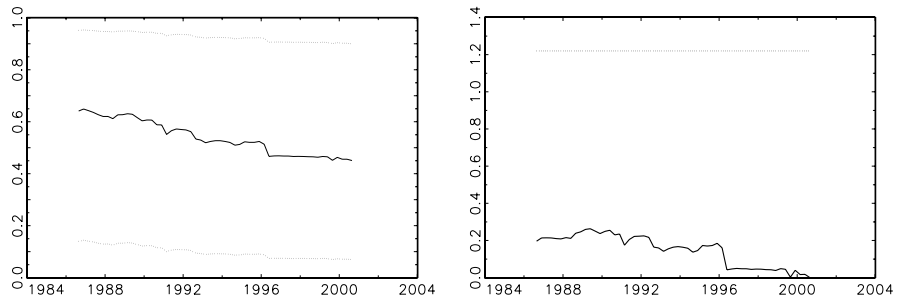
Figure 4.7. Recursive eigenvalue (left) and $\mathcal{T}$-test with 10% critical value (right) of VECM with two lagged differences and $r = 1$.