



## ЦИТИРАНА ЛИТЕРАТУРА:

**Величкова, Н.** (1981). Статистически методи за изучаване и прогнозиране на развитието на социално-икономически явления, Наука и изкуство, С.

**Гренджер, К., М. Хатанака** (1972). Спектральный анализ временных рядов в экономике, Статистика, Москва.

**Статистически годишник** (1990 - 2006). НСИ, С.

**Статистически справочник** (1994 - 2007). НСИ, С.

**Beveridge, S., C. R. Nelson** (1981). A New Approach to Decomposition of Economic Time Series into Permanent and Transitory Components with Particular Attention to Measurement of the Business Cycle, *Journal of Monetary Economics*, Vol. 7, pp. 151 - 174.

**Box, G. E. P., D. R. Cox** (1964). An analysis of transformations, *Journal of the Royal Statistical Society, Series B*, Vol. 26, pp. 211 - 243.

**Box, G. E. P., D. A. Pearce** (1970). Distribution of Residual Autocorrelations in Autoregressive Integrated Moving Average Time Series Models, *Journal of the American Statistical Association*, Vol. 65, pp. 1509 - 1526.

**Box, G. E. P., G. M. Jenkins, G. C. Reinsel** (1994). *Time Series Analysis: Forecasting and Control*, 3rd Edition, Prentice Hall, New Jersey.

**Breusch, T. S., A. R. Pagan** (1979). A Simple Test for Heteroscedasticity and Random Coefficient Variation, *Econometrica*, Vol. 47, pp. 1287 - 1294.

**Dickey, D. A., W. A. Fuller** (1979). Distribution of Estimators for Autoregressive Time Series With a Unit Root, *Journal of the American Statistical Association*, Vol. 74, pp. 427 - 431.

**Dickey, D. A., W. A. Fuller** (1981). Likelihood Ratio Statistics for Autoregressive

Time Series With a Unit Root, *Econometrica*, Vol. 49, pp. 1057 - 1072.

**Durbin, J., G. S. Watson** (1950). Testing for Serial Correlation in Least Squares Regression - I, *Biometrika*, Vol. 37, pp. 409 - 428.

**Durbin, J., G. S. Watson** (1951). Testing for Serial Correlation in Least Squares Regression - II, *Biometrika*, Vol. 38, pp. 159 - 178.

**Kwiatkowski, D., P. C. B. Phillips, P. Schmidt, Y. Shin** (1992). Testing the Null Hypothesis of Stationarity Against the Alternative of a Unit Root, *Journal of Econometrics*, Vol. 54, pp. 159 - 178.

**Ljung, G., G. E. P. Box** (1979). On a Measure of Lack of Fit in Time Series Models, *Biometrika*, Vol. 66, pp. 255 - 270.

**Maddala, G. S.** (1988). *Introduction to Econometrics*, New York, Macmillan.

**Nelson, D. B., C. I. Plosser** (1982). Trends and Random Walks in Macroeconomic Time Series, *Journal of Monetary Economics*, Vol. 10, pp. 139 - 162.

**Newey, W., K. West** (1987). A Simple Positive Semi-definite Heteroskedasticity and Autocorrelation Consistent Covariance Matrix, *Econometrica*, Vol. 55, pp. 703 - 708.

**Phillips, P. C. B., P. Perron** (1988). Testing for a Unit Root in Tim Series Regression, *Biometrika*, Vol. 75, pp. 335 - 436.

**Planas, C.** (1997). Applied time series analysis. Modelling, forecasting, unobserved components analysis and the Wiener-Kolmogorov filter, Luxembourg.

**Schwert, G. W.** (1989). Tests for Unit Roots: A Monte Carlo Investigation, *Journal of Business and Economic Statistics*, Vol. 7, pp. 147 - 160.

**White, H.** (1980). A Heteroskedasticity-consistent Covariance Estimator and a Direct Test for Heteroskedasticity, *Econometrica*, Vol. 48, pp. 817 - 838.