Figure 8.1 Predictions & Forecasts, Velocity Series

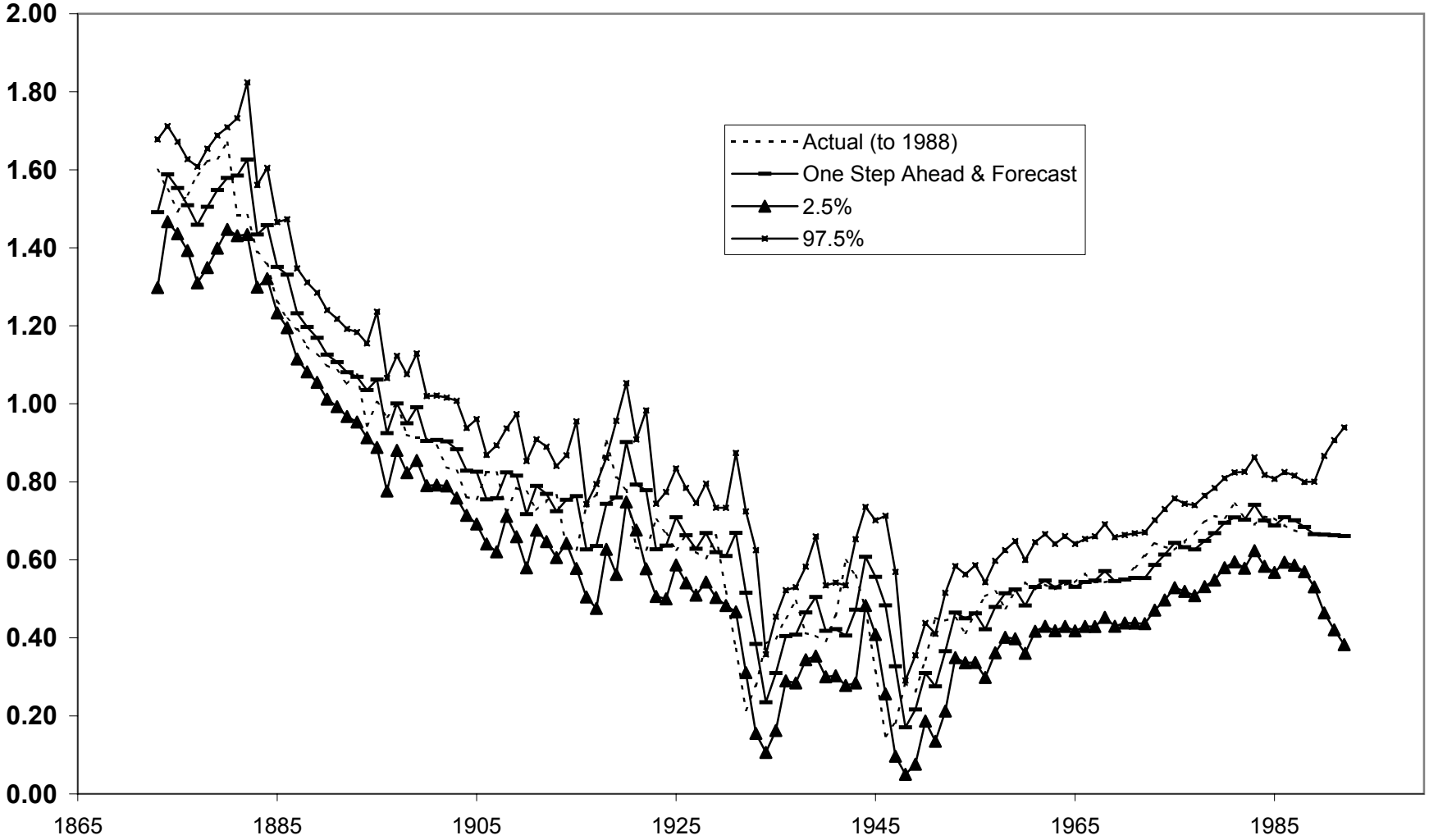

Figure 8.2 Actual and One Step Ahead Predictions

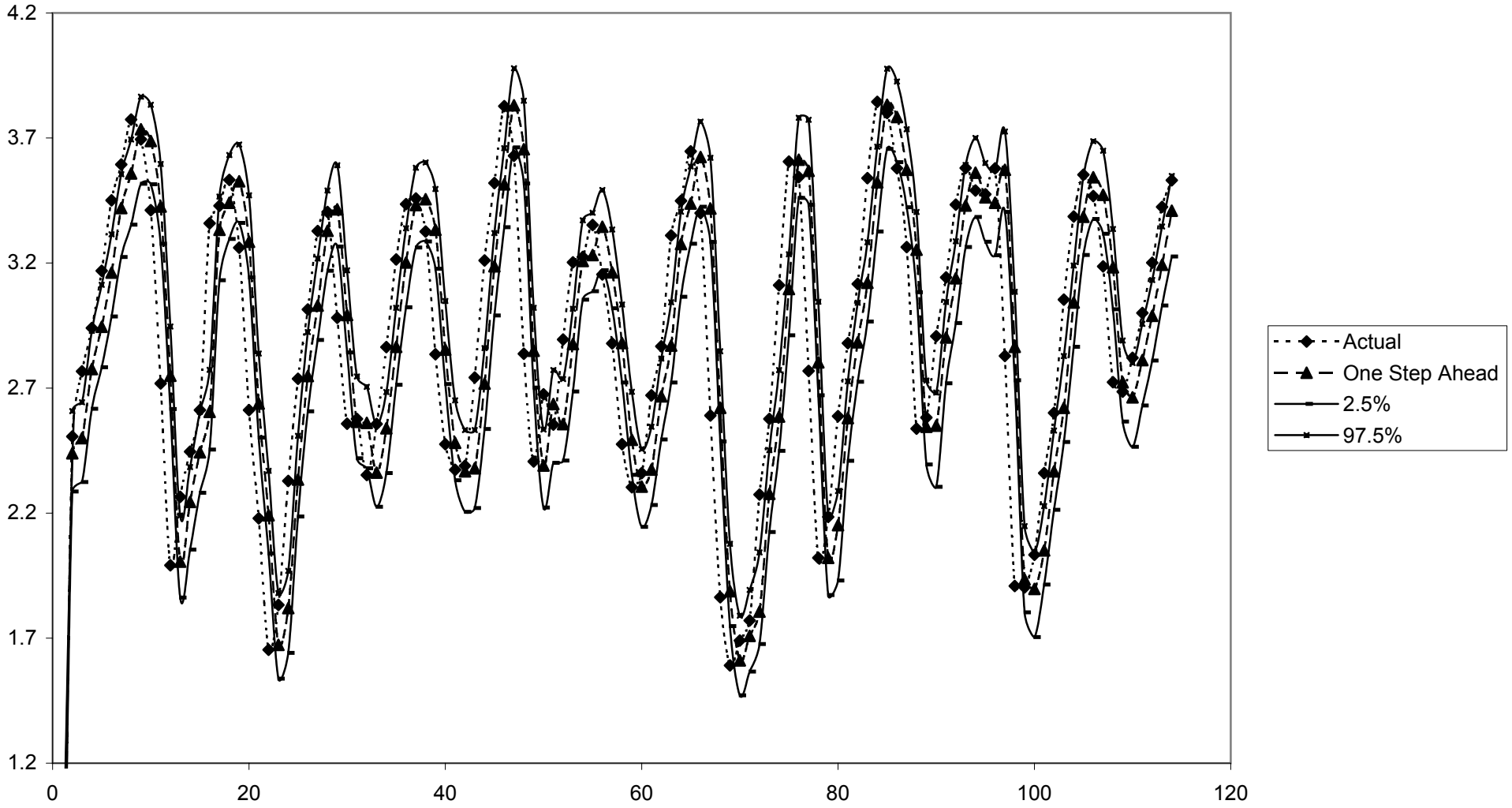

Figure 8.3 Seasonal Effects Under Normal Irregular Errors

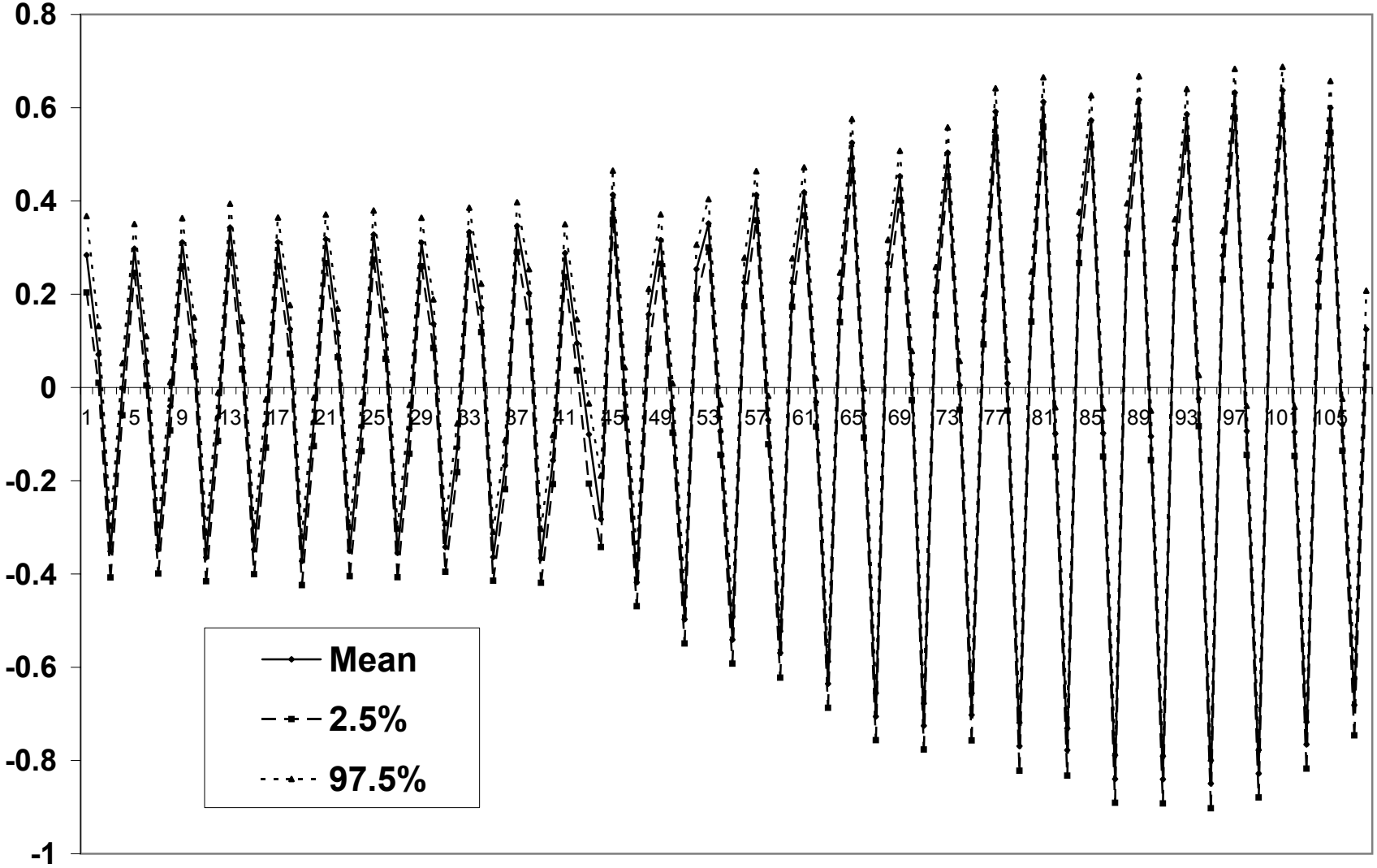

Figure 8.4 Reconstructing Signal

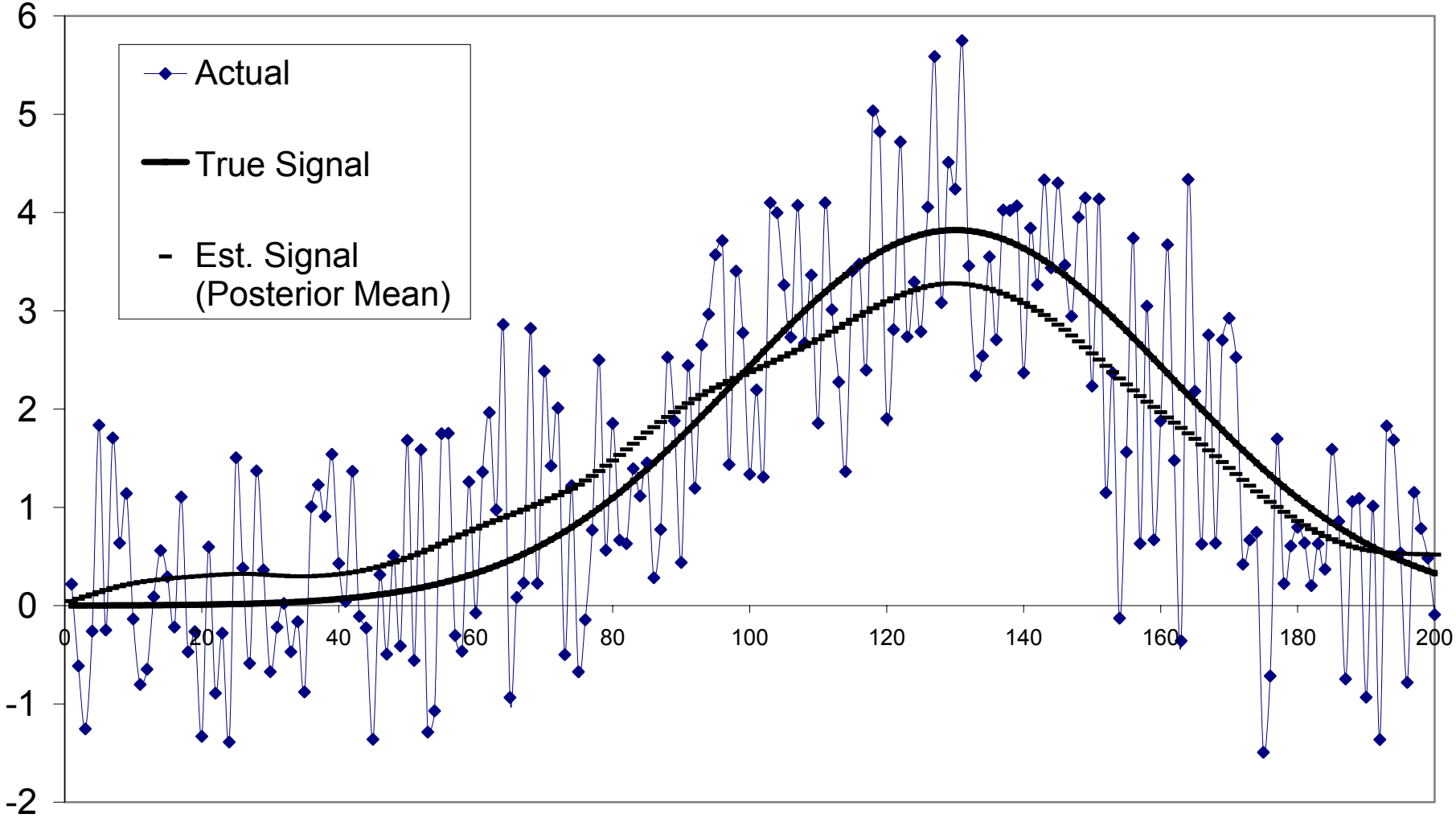

Figure 8.5 Changing Price Effect

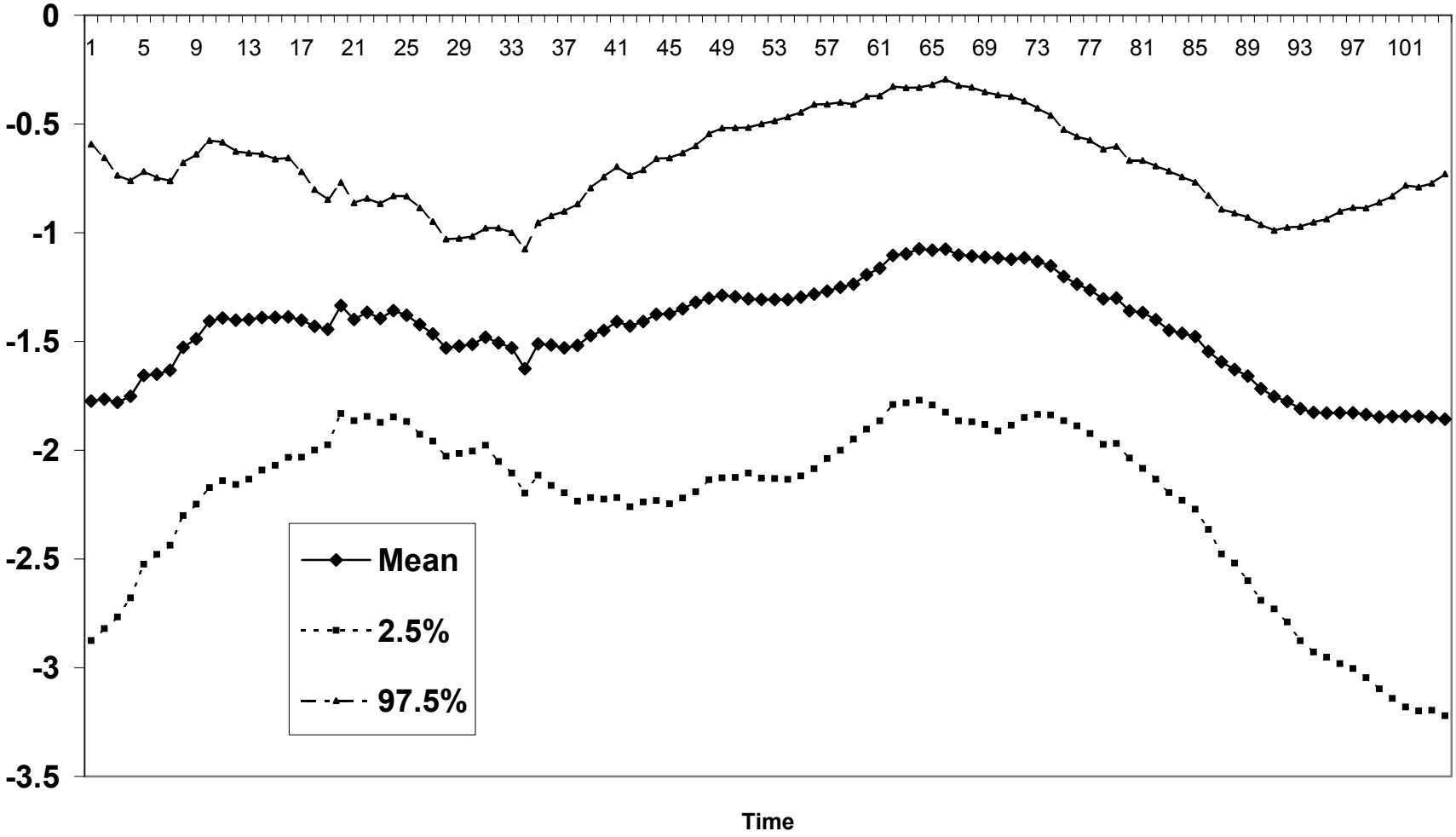

Figure 8.6 Changing Volatility

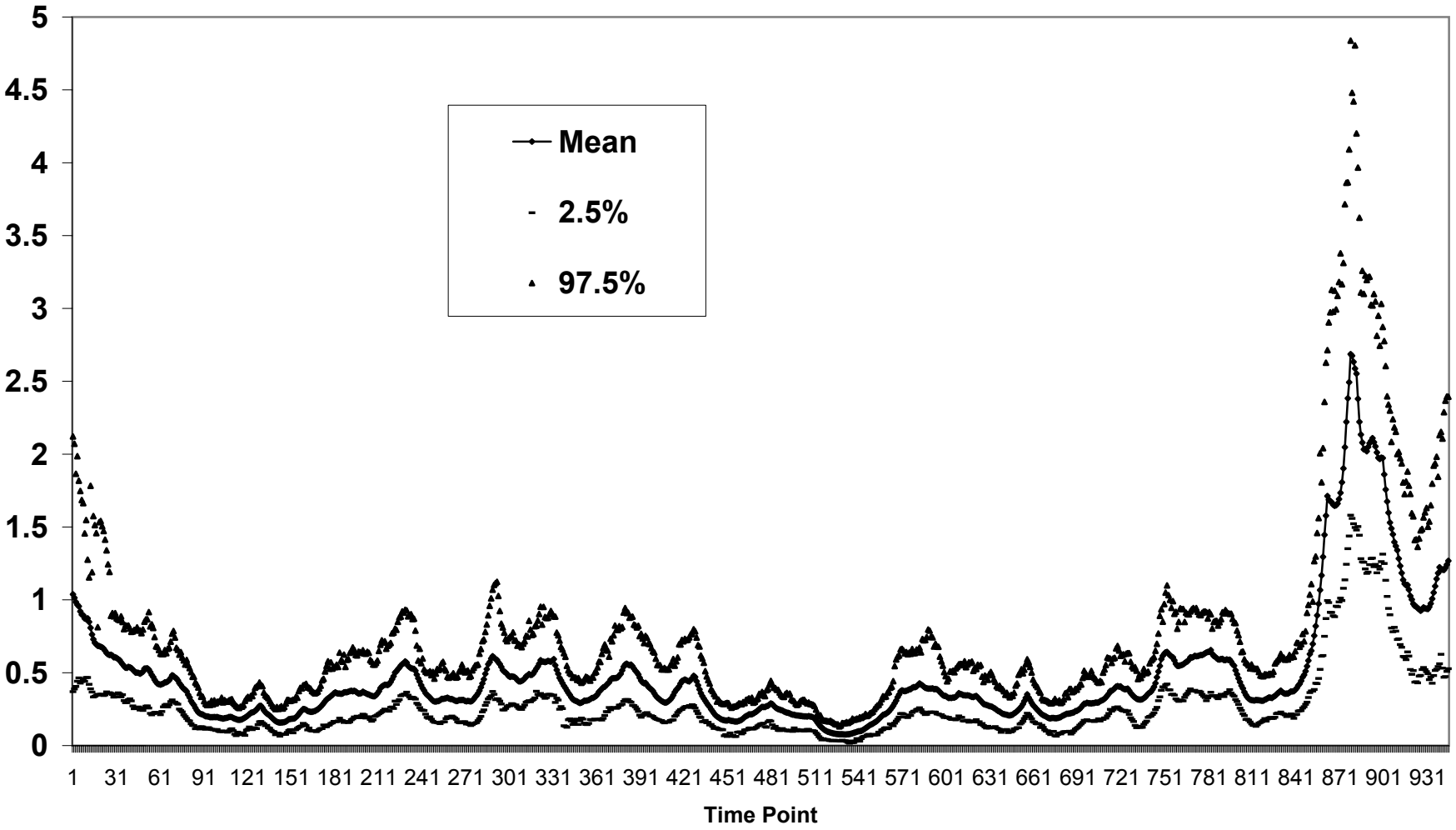

Figure 8.7 One Step Predictions (log10 Lynx Trappings) under Discrete Mixture AR

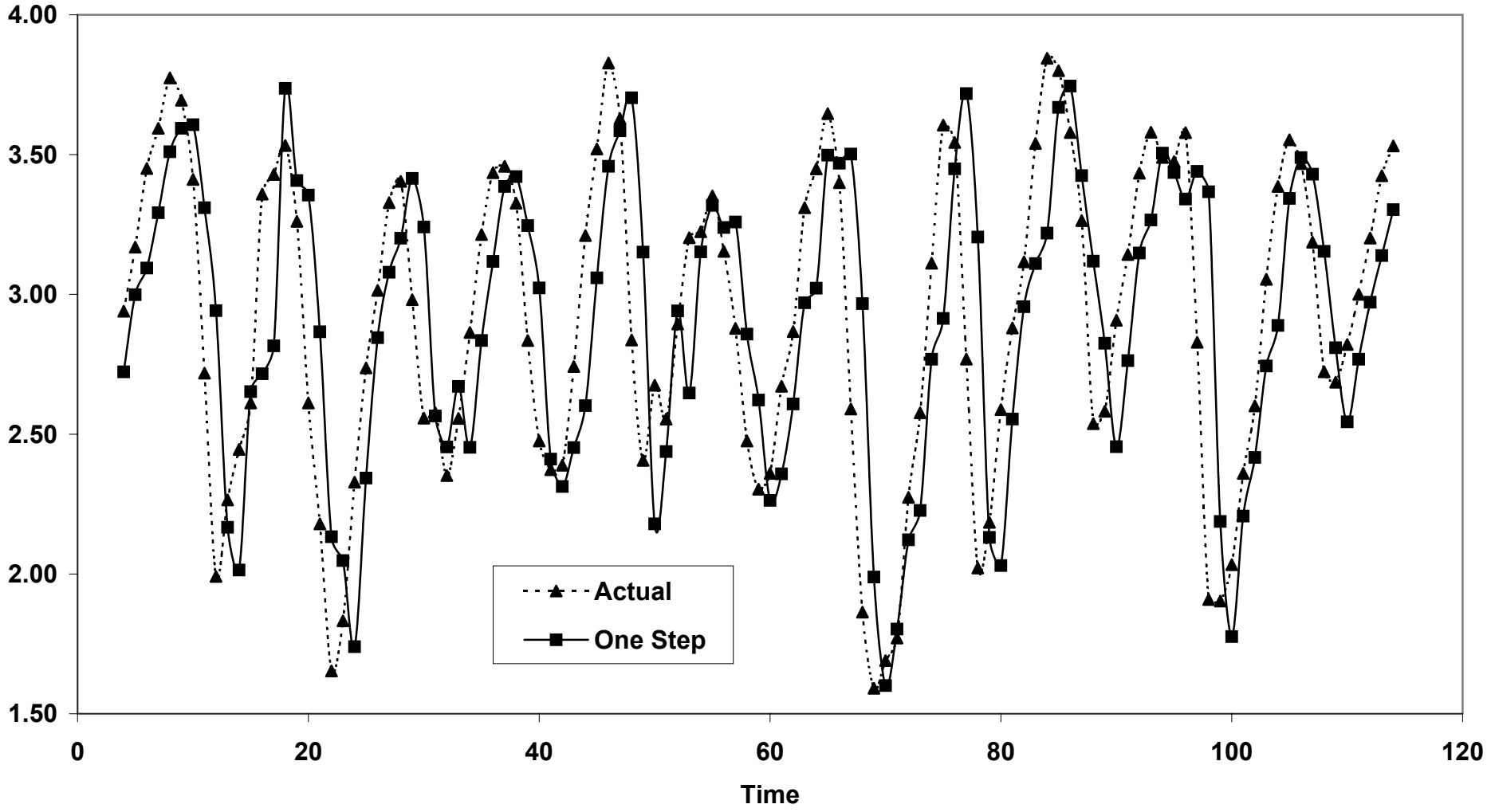
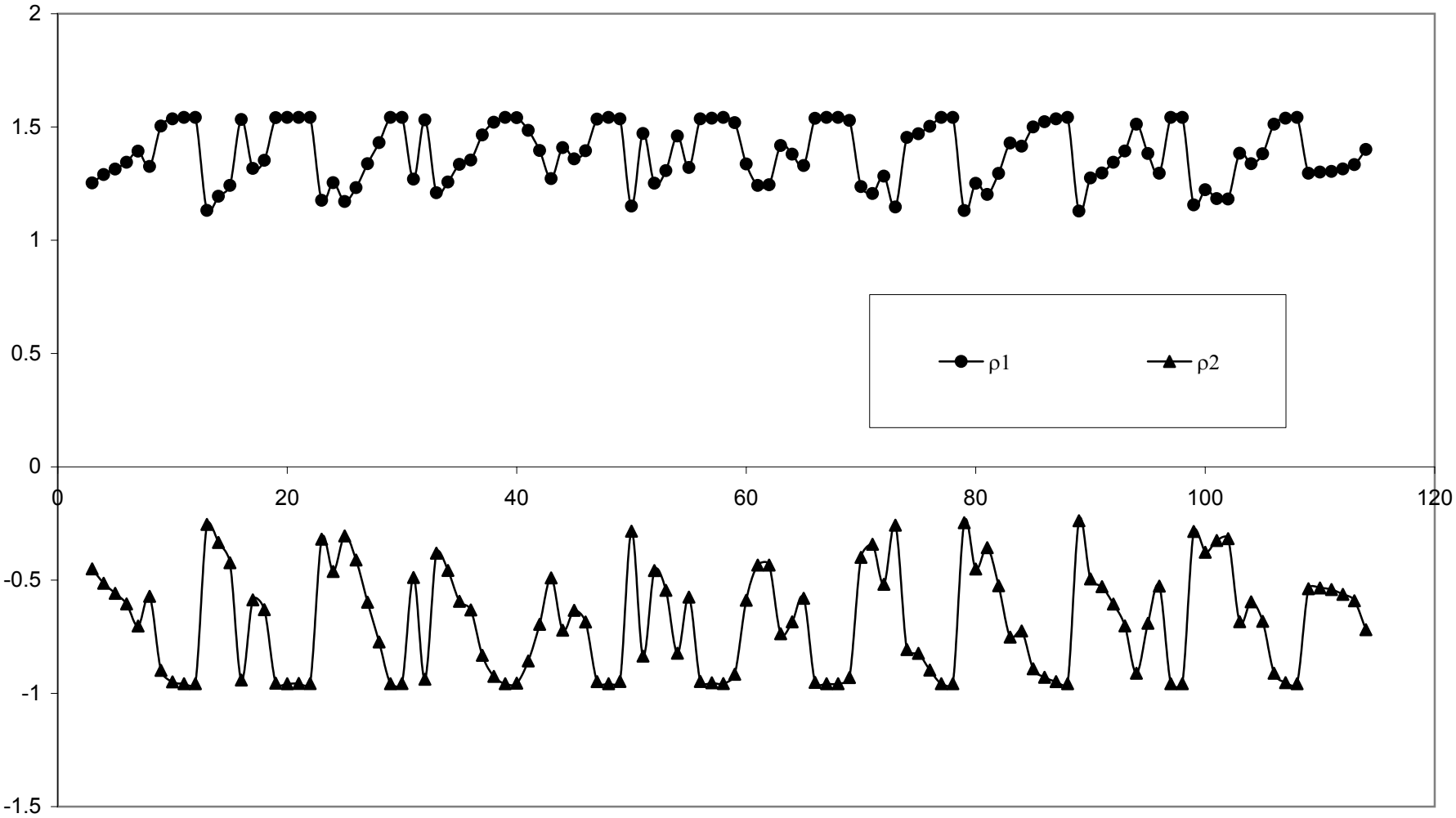
Figure 8.8 Varying first and second order lag coefficients