







Volume 37, Issue 8 ► Is inflation stationary?

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inflation stationary?

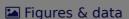
Wojciech W. Charemza, Daniela Hristova * & Peter Burridge

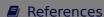
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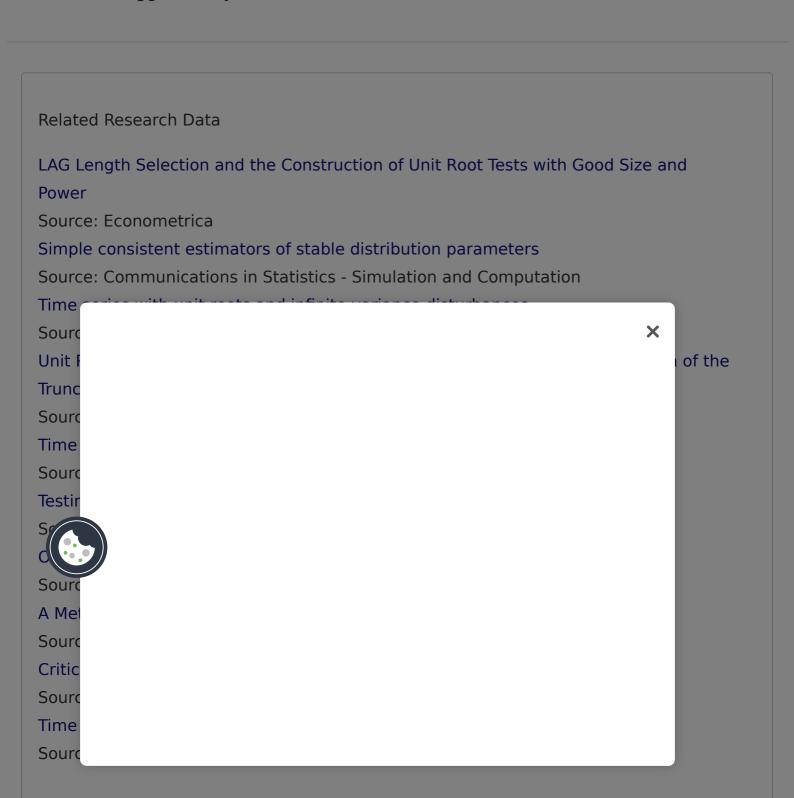
Notes

To simulate symmetric stable random variables the algorithm of Chambers et al. (1976), encoded in GAUSS by J. Huston McCulloch, is used.

For series with less than 200 observations the maximum lag length is set to 24.

Here and elsewhere, to estimate the index of stability

the method suggested by McCulloch (1986) is used.



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