

CONTENTS

<i>Anna Staszewska-Bystrova</i> — Refined Bonferroni prediction bands for autoregressive models	155
<i>Piotr Kębtowski</i> — A Monte Carlo comparison of LCCA- and ML-based cointegration tests for panel var process with cross-sectional cointegrating vectors	173
<i>Krzysztof Piasecki, Joanna Siwek</i> — Multi-asset portfolio with trapezoidal fuzzy present values	183
<i>Robert Szóstakowski</i> — The use of the Hurst exponent to investigate the quality of forecasting methods of ultra-high-frequency data of exchange rates	200
<i>Iwona Bąk, Katarzyna Cheba</i> — Study of spatial uniformity of sustainable development of the European Union before, during and after the economic crisis	224

