

Articles	G Hillier Classes of Similar Regions and Their Power Properties for Some Econometric Testing Problems	1
Problems	P Phillips Asymptotic Expansions in Nonstationary Vector Autoregressions	45
Articles	M Pesaran Global and Partial Non-nested Hypotheses and Asymptotic Local Power	69
	D Andrews Least Squares Regression with Integrated or Dynamic Regressors	98
ET Interviews	J Magnus M Morgan Professor J. Tinbergen	117
Miscellanea	T Agbeyegbe An Exact Discrete Analog to a Closed Linear First-Order Continuous- Time System with Mixed Sample	143
	C Granger P Thomson Predictive Consequences of Using Conditioning or Causal Variables	150
Book Reviews	W Newey A Review of "Advanced Econometrics" by Takeshi Amemiya, Harvard University Press, 1986	153
Problems	B Baltagi Simple Versus Multiple Regression Coefficient	159
	H White Consistency of OLS	159
	W Newey Efficient Estimation with Serial Correlation and Lagged Dependent Variables	160
	A Ullah Unobservable Variable Model Estimation	160
Solutions	R Farebrother The Exact Bias of Wald's Estimation	162
	A Ullah Unanticipated Macro Model Estimation	163