

Articles	<b>P Phillips I Choi P Schochet</b> Worldwide Institutional and Individual Rankings in Statistical Theory by Journal Publications over the period 1980-1986	1
	<b>H Bierens</b> ARMA Memory Index Modeling of Economic Time Series Comments by: W. Ploberger and M. Deistler; J. Rissanen; and Christopher	35
	<b>H Lutkepohl</b> Asymptotic Distribution of the Moving Average Coefficients of and Estimated Vector Autoregressive Process	77
	<b>J Hodoshima</b> Estimation of a Single Structural Equation with Structural Change	86
	<b>N Dastoor G Fisher</b> On Point-Optimal Cox Tests	97
ET Interviews	<b>P Zadrozny</b> Gaussian Likelihood of Continuous-time ARMAX Models When Data Are Stocks and Flows at Different Frequencies	108
	<b>P Phillips</b> Professor James Durbin	125
Special Article	<b>J Durbin</b> Maximum Likelihood Estimation of the Parameters of a System of Simultaneous Regression Equations	159
Problems	<b>B Baltagi</b> Prediction with a Two-Way Error Component Regression Model	171
	<b>P Phillips</b> Asymptotic Properties of OLS and GLS	171
	<b>P Phillips</b> Structural Estimation Under Partial Identification	172
Solutions	<b>J-F Richard</b> Instrumental Variables Bivariate Exogeneity Test	173
	<b>K Morimune</b> Single Equation Estimation	176
	<b>C Hsiao K Morimune</b> Estimation of a Structural Equation when Reduced-Form Coefficients Are Known	177

Solutions	<b>B Hansen</b> An Integral over a Matrix Space	179
Book Reviews	<b>B Potscher</b> A Review of "Nonlinear Statistical Models" by Ronald Gallant, John Wiley & Sons, 1986	183