

Articles	F Wolak	
	Local and Global Testing of Linear and Nonlinear Inequality Constraints in Nonlinear Econometric Models	1
	J Cryer J Nankervis N Savin	
	Mirror-Image and Invariant Distributions in ARMA Models	36
	J Hodoshima	
	Effect of Nonnormality on the Estimation of a Single Structural Equation with Structural Change	53
ET Interviews	C Gourieroux A Monfort	
	A General Framework for Testing a Null Hypothesis in a "Mixed" Form	63
	N Dastoor M McAleer	
	Some Power Comparisons of Joint and Paired Tests for Nonnested Models under Local Hypotheses	83
	J Park P Phillips	
	Statistical Inference in Regressions with Integrated Processes: Part 2	95
Book Reviews	N Kiefer	
	Professor Arthur S. Goldberger	133
	D Pollock	
"Matrix Differential Calculus" by Jan R. Magnus and Heinz Neudecker, John Wiley & Sons, 1988 and "Linear Structures" by Jan R. Magnus,	161	
D Andrews		
"A Unified Theory of Estimation and Inference for Nonlinear Dynamic Models" by A. R. Gallant and H. White	166	
Problems	T Agbeyegbe	
	Identifiability in a Mixed-Sample System	173
	S Pantula	
	Optimal Instrumental Variable Estimator of the AR Parameter of an ARMA(1,1) Process	173
	R Farebrother	
	The Singular-Value Decomposition of the First-Order Difference Matrix	174
H Neudecker		
A Matrix Inequality	174	
B Baltagi		
A Variance Comparison of OLS and Feasible GLS in an Error Components Model	175	

Solutions

R Koning

Prediction with a Two-Way Error Component Regression Model

175

J Dolado

Asymptotic Properties of OLS and GLS

177