

Articles	B Potscher		
	Effects of Model Selection on Inference		163
	D Pollard		
	Asymptotics for Least Absolute Deviation Regression Estimators		186
	K Knight		
	Limit Theory for M-Estimates in an Integrated Infinite Variance Process		200
Miscellanea	B Hansen		
	Strong Laws of Dependent Heterogeneous Processes		213
	J Magnus B Pesaran		
	The Bias of Forecasts from a First-Order Autoregression		222
	P Perron		
	A Continuous Time Approximation to the Stationary First-Order Autoregressive Model		236
Miscellanea	J-M Dufour M Hallin		
	Nonuniform Bounds for Nonparametric t-Tests		253
	D McManus		
	Who Invented Local Power Analysis?		265