

Articles	P Jeganathan On the Asymptotic Behavior of Least-Squares Estimators in AR Time Series with Roots Near Unit Circle	269
	B Eastwood A Gallant Adaptive Rules for Semiparametric Estimators That Achieve Asymptotic Normality	307
	P Perron Test Consistency with Varying Sampling Frequency	341
	P Deschamps On the Estimated Variances of Regression Coefficients in Misspecified Error Component Models	369
	M Silvapulle On Limited Dependent Variable Models: Maximum Likelihood Estimation and Tests of One-sided Hypothesis	385
Miscellanea	K Nordstrom The Concentration Ellipsoid of a Random Vector Revisited	397
	K Nowman Open Higher Order Continuous-Time Dynamic Model with Mixed Stock and Flow Data and Derivatives of Exogenous Variables	404
Book Reviews	D Poirier "The Limits of Econometrics" by Adrian C. Darnell and J. Lynne Evans	409
Problems	A Monfort Exogenous and Endogenous Sampling	417
	L Magee Skewness and Kurtosis in Bivariate Regression	417
	B Baltagi Q Li Variance Component Estimation Under Misspecification	418
	M Snow E Im The Equivalence of Two Test Statistics for Testing the Constancy of Regression Coefficients	419
Solutions	J Balsalary B Schipp G Trenkler A Hadi M Wells A Matrix Equation	420
	K Potzelberger Conditional and Unconditional Independence	425

Solutions

R Koning	
A Comparison of Variance Components Estimators Using Balanced Versus Unbalanced Data	425
R Farebrother	
Property of a Matrix Used in Multidimensional Scaling	427
H Boswijk	
Optimal Structural Estimation of Triangular Systems: I. The Stationary case	428
P Phillips B Hansen	
Joint Estimation of Equilibrium Coefficients and Short-Run Dynamics	431