

Articles	P Saikkonen	Continuous Weak Convergence and Stochastic Equicontinuity Results for Integrated Processes with an Application to the Estimation of a Regression	155
	K Abadir	On the Asymptotic Power of Unit Root Tests	189
	J Cragg S Donald	Testing Identifiability and Specification in Instrumental Variable Models	222
	J Florens M Mouchart J Rolin	Noncausality and Marginalization of Markov Processes	241
Miscellanea	I Choi	Asymptotic Normality of the Least-Squares Estimates for Higher Order Autoregressive Integrated Processes with Some Applications	263
	A Hamerle H Singer W Nagl	Identification and Estimation of Continuous Time Dynamic Systems with Exogenous Variables Using Panel Data	283
	G Calzolari L Sampoli	A Curious Result on Exact FIML and Instrumental Variables	296
	Problems	F Windmeijer	The Maximum Rank Correlation Estimator and the Rank Estimator in Binary Choice Models
P Paruolo		Deriving Restricted Least Squares without a Lagrangean	313
P Paruolo		The Distribution of the Orthogonal Complement of a Regression Coefficient Matrix	314
B Baltagi		Trace Minimization of Singular Systems with Cross-Equation Restrictions	314
Solutions	K Morimune	A Deviation of the Limited Information Maximum Likelihood Estimator	315
	P Glewwe	The Three-Choice Multinomial Probit with Selectivity Corrections	316
	E Im M Snow	Sampling Distributions and Efficiency Comparisons of OLS and GLS in the Presence of Both Serial Correlation and Heteroskedasticity	322

Solutions

R Farebrother	
Characterization of a Positive Semidefinite Matrix	323
R Farebrother	
The Maximally Concentrated Unbiased Linear Estimator of b	324
R Farebrother	
Seemingly Unrelated Regressions Equations with No Contemporaneous Observations	325
P Phillips	
Simultaneous Equations Bias in Level VAR Estimation	326