

Articles	A Bergstrom	Gaussian Estimation of Mixed-Order Continuous-Time Dynamic Models with Unobservable Stochastic trends from Mixed Stock and Flow Data	467
	M Caner	Weak Convergence to a Matrix Stochastic Integral with Stable Processes	506
	D Harris	Principal Component Analysis of Integrated Time Series	529
	O Linton	An Asymptotic Expansion in the GARCH(1,1) Model	558
Miscellanea	J Hahn	A Note on the Efficient Semiparametric Estimation of Some Exponential Panel Models	583
Book Reviews	L Neuberg	"The Formation of Econometrics: A Historical Perspective" by Duo Qin	589
Problems	J Silva	A Consistent Estimator for Truncated Poisson Models with Specification Error	605
	S Sapra	Coherency Conditions in a Simultaneous Equations Model with an Interval-Censored Endogenous Variables	605
	R Hartwig G Trenkler	Properties of Idempotent Matrix	606
	K Han E Im M Snow	Order Invariability of Idempotent Matrix	606
Solutions	P Burridge	Occasional Optimality of T(p-1)	606
	D Lubian	Local-to Spurious Regression	608
	E Sentana	Multivariate Regression with Unequal Number of Observations	613