

Articles	B So D Shin Cauchy Estimators for Autoregressive Processes with Application to Unit Root tests and Confidence Intervals	165
	R Runde Testing for Zero Autocorrelation when the innovations Belong to the Normal of Attraction of a Cauchy Law	177
	T van der Meer G Pap M van Zuijlen Asymptotic Inference for Nearly Unstable AR(p) Processes	184
	F Bravo A Correction Factor for Unit Root Test Statistics	218
	H van Ophem A General Method to Estimate Correlated Discrete Random Variables	228
	G Kemp The Behavior of Forecast Errors from a Nearly Integrated AR(1) Model as Both Sample Size and Forecast Horizon Become Large	238
	Problems	J Wright An Empirical Likelihood Ratio Test for a Unit Root
H Liang W Hardle A Werwatz Asymptotic Normality of the Nonparametric Part in Partially Linear Heteroskedastic Models		258
J Hahn Asymptotic Efficiency of OLS Estimator in Models with Deterministic Regressors		259
B Baltagi D Li Prediction in the Spatially Autocorrelated Error Component Model		259
Solutions	J Wooldridge Consistency of OLS in the Presence of Lagged Dependent Variable and Serially Correlated Errors	260
	G Styan H Werner E Zakrajsek Upper Bounds for Eigenvalues of Nonnegative Definite Matrices	261
Solutions	S Sapra Partial Observability in a Bivariate Logit Model	262