

Articles	<b>L Giraitis P Kokoszka R Leipus</b> Stationary ARCH Models: Dependence Structure and Central Limit Theorem	3
	<b>M Yang</b> Some Properties of Vector Autoregressive Processes with Markov-Switching Coefficients	23
	<b>C Velasco</b> Non-Gaussian Log-Periodogram Regression	44
	<b>C Fernandez M Steel</b> Bayesian Regression Analysis With Scaled Mixtures of Normals	80
	<b>U Triacca</b> Cointegration and Distance Between Information Sets	102
ET Interviews	<b>Y Willassen</b> Olav Reiersol	113
Book Reviews	<b>R de Jong</b> Dynamic Nonlinear Econometric Models -- Asymptotic Theory by Benedikt M. Pötscher and Ingmar R. Prucha	127
	<b>T Anderson</b> Simulation-Based Econometric Methods by Christian Gourieroux and Alain Monfort	131
	<b>G Tripathi</b> Econometric Methods by Jack Johnston and John Dinardo	139
Problems	<b>S Lwaford</b> Determinant of a Skew-Symmetric Matrix	143
	<b>H Liang</b> A Necessary and Sufficient Condition of a Sequence of Random Variables Converging to a Normal Distribution	143
	<b>H Neudecker M van de Velden</b> A Relationship Satisfied by Two Representations of a Positive Semi-Definite Matrix	143
Solutions	<b>N Gospodinov V Zinde-Walsh</b> An Empirical Likelihood Ratio Test for a Unit Root	143

## Solutions

<b>H Liang W Hardle A Werwatz</b>	
Asymptotic Normality of the Nonparametric Part in Partially Linear Heteroskedastic Models	146
<b>J Hahn</b>	
The asymptotic Efficiency of OLS Estimator in Models with Deterministic Regressors	148
<b>S Song B Jung</b>	
Prediction in the Spatially Autocorrelated Error Component Model	149