

Articles	L Horvath P Kokoszka	
	Large Sample Distribution of Weighted Sums of ARCH(p) Squared Residual Correlations	283
	P Saikkonen	
	Consistent Estimation in Cointegrated Vector Autoregressive Models with Nonlinear Time Trends in Cointegrating Relations	296
	P Saikkonen	
Statistical Inference in Cointegrated Vector Autoregressive Model with Nonlinear Time Trends in Cointegrating Relations	327	
Articles	S Nabeya	
	Unit Root Seasonal Autoregressive Models with a Polynomial Trend of Higher Degree	357
	J Lee Y Hong	
Testing for Serial Correlation of Unknown Form Using Wavelet Methods	386	
Articles	D Qin C Gilbert	
	The Error Term in the History of Time Series Econometrics	424
Articles	J Wooldridge	
	Asymptotic Properties of Weighted M-Estimation for Standard Stratified Samples	451
Miscellanea	R Bailey P Burridge S Nandeibam	
	An Integral Inequality on $C([0,1])$ and Dispersion of OLS under Near-Integration	471
Problems	J Knight S Satchell	
	A Note on Bayesian Inference in Asset Pricing	475
Problems	H Neudecker	
	A Determinantal Inequality	483
Solutions	G Cavaliere	
	The R/S Statistics as a Unit Root Test	483
Solutions	C Gao K Lahiri	
	Degeneration of Feasible GLS to 2SLS in a Limited-Information Simultaneous Equation Model	484
Solutions	D Danilov J Magnus	
The Maximum Number of Omitted Variables	485	

Solutions

S Sapra

Effects of Transforming the Duration Variable in Accelerated Failure Time (AFT) Models 486

N Dastoor

Conflict among Criteria for Testing Hypotheses: Examples from Non-Normal Distributions 487