

Articles	S Sperlich D Tjøstheim L Yang	NONPARAMETRIC ESTIMATION AND TESTING OF INTERACTION IN ADDITIVE MODELS	197
	L-F Lee	CONSISTENCY AND EFFICIENCY OF LEAST SQUARES ESTIMATION FOR MIXED REGRESSIVE, SPATIAL	252
	K Tanaka	A UNIFIED APPROACH TO THE MEASUREMENT ERROR PROBLEM IN TIME SERIES MODELS	278
	A Satorra	ASYMPTOTIC ROBUSTNESS IN MULTIPLE GROUP LINEAR-LATENT VARIABLE MODELS	297
	P Saikkonen H Lütkepohl	TESTING FOR A UNIT ROOT IN A TIME SERIES WITH A LEVEL SHIFT AT UNKNOWN TIME	313
	I Fiteni	ROBUST ESTIMATION OF STRUCTURAL BREAK POINTS	349
	M Chambers J McGarry	MODELING CYCLICAL BEHAVIOR WITH DIFFERENTIAL-DIFFERENCE EQUATIONS IN AN UNOBSERVED COMPONENTS	387
	O Linton Y-J Whang	NONPARAMETRIC ESTIMATION WITH AGGREGATED DATA	420
	J Park	AN INVARIANCE PRINCIPLE FOR SIEVE BOOTSTRAP IN TIME SERIES	469
	R de Jong C Han	THE PROPERTIES OF L_p -GMM ESTIMATORS	491
Miscellanea	A Haug	TESTING LINEAR RESTRICTIONS ON COINTEGRATING VECTORS: SIZES AND POWERS OF WALD AND LIKELIHOOD	505
	M Faliva M Zoia	ON A PARTITIONED INVERSION FORMULA HAVING USEFUL APPLICATIONS IN ECONOMETRICS	525
	H Qian	PARTIAL REDUNDANCY OF MOMENT CONDITIONS	531

Problems	W Diatso ARMA REPRESENTATION OF SQUARED MARKOV SWITCHING HETEROSKEDASTIC MODELS	541
Solutions	T Wasbeek Jos de Berge C Kleiber H Neudecker A DETERMINANTAL INEQUALITY	542
	G Cavaliere THE R/S STATISTICS AS A UNIT ROOT TEST	544

