

Articles	G Kuersteiner	EFFICIENT IV ESTIMATION FOR AUTOREGRESSIVE MODELS WITH CONDITIONAL HETEROSKEDASTICITY	547	
	J Hidalgo Y Yajima	PREDICTION AND SIGNAL EXTRACTION OF STRONGLY DEPENDENT PROCESSES IN THE FREQUENCY DOMAIN	584	
	Q Li J Wooldridge	SEMIPARAMETRIC ESTIMATION OF PARTIALLY LINEAR MODELS FOR DEPENDENT DATA WITH GENERATED	625	
	F Marmol A Escribano F Aparicio	INSTRUMENTAL VARIABLE INTERPRETATION OF COINTEGRATION WITH INFERENCE RESULTS FOR	646	
	P Paruolo	ASYMPTOTIC INFERENCE ON THE MOVING AVERAGE IMPACT MATRIX IN COINTEGRATED I (2) VAR SYSTEMS	673	
	J Knight J Yu	EMPIRICAL CHARACTERISTIC FUNCTION IN TIME SERIES ESTIMATION	691	
	S Ling M McAleer	NECESSARY AND SUFFICIENT MOMENT CONDITIONS FOR THE GARCH(r,s) AND ASYMMETRIC POWER GARCH(r,s) MODELS	722	
	I Lobato J Nankervis N Savin	TESTING FOR ZERO AUTOCORRELATION IN THE PRESENCE OF STATISTICAL DEPENDENCE	730	
	I Choi	STRUCTURAL CHANGES AND SEEMINGLY UNIDENTIFIED STRUCTURAL EQUATIONS	744	
	T Erickson T Whited	TWO-STEP GMM ESTIMATION OF THE ERRORS-IN-VARIABLES MODEL USING HIGH-ORDER MOMENTS	776	
	M Caner	A NOTE ON LEAST ABSOLUTE DEVIATION ESTIMATION OF A THRESHOLD MODEL	800	
	Miscellanea	C Francq J-M Zakoian	COMMENTS ON THE PAPER BY MINXIAN YANG: "SOME PROPERTIES OF VECTOR AUTOREGRESSIVE PROCESSES WITH	815
	Problems	P Phillips Y Sun	REGRESSION WITH AN EVAPORATING LOGARITHMIC TREND	819

Problems	R Koenker S Portnoy BADLY WEIGHTED LEAST SQUARES	819
Solutions	G Dhaene A NECESSARY AND SUFFICIENT CONDITION FOR THE EQUIVALENCE OF AFFINE UNBIASED ESTIMATORS	820
	S Anatolyev CONDITIONAL AND UNCONDITIONAL CORRELATEDNESS AND HETEROSKEDASTICITY	820

