

Articles	<b>G Forchini</b>	THE EXACT CUMULATIVE DISTRIBUTION FUNCTION OF A RATIO OF QUADRATIC FORMS IN NORMAL VARIABLES, WITH	823.	
	<b>G Forchini</b>	OPTIMAL SIMILAR TESTS FOR STRUCTURAL CHANGE FOR THE LINEAR REGRESSION MODEL	853.	
	<b>C He T Teräsvirta H Malmsten</b>	MOMENT STRUCTURE OF A FAMILY OF FIRST-ORDER EXPONENTIAL GARCH MODELS	868.	
	<b>R Carroll W Härdle E Mammen</b>	ESTIMATION IN AN ADDITIVE MODEL WHEN THE COMPONENTS ARE LINKED PARAMETRICALLY	886.	
	<b>P Kabaila</b>	ON VARIABLE SELECTION IN LINEAR REGRESSION	913.	
	<b>A Aznar M Salvador</b>	SELECTING THE RANK OF THE COINTEGRATION SPACE AND THE FORM OF THE INTERCEPT USING AN INFORMATION	926.	
	<b>C Christou N Pittis</b>	KERNEL AND BANDWIDTH SELECTION, PREWHITENING, AND THE PERFORMANCE OF THE FULLY MODIFIED LEAST	948.	
	<b>D Andrews M Buchinsky</b>	ON THE NUMBER OF BOOTSTRAP REPETITIONS FOR BC <sub>a</sub> CONFIDENCE INTERVALS	962.	
	Miscellanea	<b>F Ziegelmann</b>	NONPARAMETRIC ESTIMATION OF VOLATILITY FUNCTIONS: THE LOCAL EXPONENTIAL ESTIMATOR	985.
	Book Reviews	<b>O Lieberman</b>	ASYMPTOTIC THEORY OF STATISTICAL INFERENCE FOR TIME SERIES	993.
<b>In Choi</b>		ECONOMETRICS	1000	
Problems	<b>S Liu</b>	ON THE HADAMMARD PRODUCT OF SQUARE ROOTS OF CORRELATION MATRICES	1007	
	<b>A Satorra H Neudecker</b>	ON THE RANK OF A MATRIX USEFUL IN GOODNESS-OF-FIT TESTING OF STRUCTURAL EQUATION MODELS	1007	