
Articles	T Gorgens	Average Derivatives for Hazard Functions	437	
	O Lieberman P Phillips	Expansions for the Distribution of the Maximum Likelihood Estimator of the Fractional Difference Parameter	464	
	H Koul R Baillie D Surgailis	Regression Model Fitting with a Long Memory Covariate Process	485	
	V Aguirre-Torres M Toribio	Efficient Method of Moments in Misspecified i.i.d. Models	513	
	A Sancetta S Satchell	The Bernstein Copula and its Applications to Modelling and Approximations of Multivariate Distributions	535	
	Y Feng	Simultaneously Modelling Conditional Heteroskedasticity and Scale Change	563	
	P Pedroni	Panel Cointegration: Asymptotic and Finite Sample Properties of Pooled Time Series Tests with an Application to the PPP Hypothesis	597	
	Miscellanea	R de Jong	Addendum to "Asymptotics for Nonlinear Transformations of Integrated Time Series"	627
		I Diaz-Emparanza	A Note on the Paper by H. J. Bierens: "Complex Unit Roots and Business Cycles: Are They Real?"	636
	Problems	P Paruolo	An I(2) Model for VAR(1) Processes	639