

Articles	P Phillips Automated Inference and the Future of Econometrics	1
	P Phillips Automated Discovery in Econometrics	3
	H Leeb B Potscher Model Selection and Inference: Facts and Fiction	21
	B Hansen Challenges for Econometric Model Selection	60
	K Hoover Automatic Inference of the Contemporaneous Causal Order of a System of Equations	69
	P Paruolo Automated Inference and the Future of Econometrics: A Comment	78
	G Kuersteiner Automatic Inference for Infinite Order Vector Autoregressions	85
	P Phillips HAC Estimation by Automated Regression	116
	O Linton Nonparametric Inference for Unbalanced Time Series Data	143
	R Smith Automatic Positive Semidefinite HAC Covariance Matrix and GMM Estimation	158
	P Robinson Robust Covariance Matrix Estimation: HAC Estimates with Long Memory/Antipersistence Correction	171
	D Bauer Estimating Linear Dynamical Systems Using Subspace Methods	181
	H Pesaran A Timmermann Real-Time Econometrics	212

Articles

M McAleer		
	Automated Inference and Learning in Modelling Financial Activity	232
T Perez-Amaral G Gallo H White		
	A Comparison of Complementary Automatic Modeling Methods: RETINA and PcGets	262
C Granger D Hendry		
	A Dialogue Concerning a New Instrument for Econometric Modelling	278
C Granger		
	Comments on the 20th Anniversary Issue of Econometric Theory	298