

Articles	B Hansen		
		Exact Mean Integrated Squared Error of Higher-Order Kernel Estimators	1031
	E Iglesias G Phillips		
		Bivariate ARCH Models: Finite Sample Properties of QML Estimators and an Application to an LM-Type Test	1058
	D Nordman S Lahiri		
	Validity of the Sampling Window Method for Long-Range Dependent Linear Processes	1087	
	G Cavaliere A Taylor		
		Stationarity Tests under Time-Varying Second Moments	1112
	N Kiefer T Vogelsang		
		A New Asymptotic Theory for Heteroskedasticity-Autocorrelation Robust Tests	1130
Problems	C Francq J Zakoian		
		A Central Limit Theorem for Mixing Triangular Arrays of Variables Whose Dependence Is Allowed to Grow with the Sample Size	1165
	J Balaire-Franch		
		A Proof of the Power of Kim's Test against Stationary Processes with Structural Breaks	1172