
Articles	J Hualde Unbalanced Cointegration	765
	C Francq J-M Zakoian Mixing Properties of a General Class of GARCH(1,1) Models without Moment Assumptions on the Observed Process	815
	A Inoue G Solon A Portmanteau Test for Serially Correlated Errors in Fixed Effects Models	835
	J-C Liu On the Tail Behaviors of a Family of GARCH Processes	852
	P Guggenberger Y Sun Bias-Reduced Log-Periodogram and Whittle Estimation of the Long- Memory Parameter Without Variance Inflation	863
Miscellanea	G Hiller Yet More on the Exact Properties of IV Estimator	913
	G Forchini On the Bimodality of the Exact Distribution of the TSLS Estimator	932
	P Phillips A Remark on Bimodality and Weak Instrumentation in Structural Equation Estimation	947
Book Reviews	L Kilian New Introduction to Multiple Time Series Analysis by Helmut Lutkepohl	961
	T Otsu Matrix Algebra by Karim M. Abadir and Jan R. Magnus	968
Problems	B Baltagi Random Effects and Spatial Autocorrelation with Equal Weights	973
	M Meitz A Necessary and Sufficient Condition for the Strict Stationarity of a Family of GARCH Processes	985