Articles

A Veraart
Inference for the Jump Part of Quadratic Variation of Ito Semimartingales 331

P Guggenberger
The Impact of a Hausman Pretest on the Asymptotic Size of a Hypothesis Test 369

I Komunjer Q Vuong
Semiparametric Efficiency Bound in Time-Series Models for Conditional Quantiles 383

L Giraitis R Leipus D Surgailis
Aggregation of the Random Coefficient GLARCH(1,1) Process 406

D Andrews P Guggenberger
Asymptotic Size and a Problem with Subsampling and with the m Out of n Bootstrap 426

W Beckert D McFadden
Maximal Uniform Convergence Rates in Parametric Estimation Problems 469

K Shimotsu
Exact Local Whittle Estimation of Fractional Integration with Unknown Mean and Time Trend 501

K-L Xu
Reweighted Functional Estimation of Diffusion Models 541

L-F Lee J Yu
A Spatial Dynamic Panel Data Model with Both Time and Individual Fixed Effects 564

A Sancetta
Recursive Forecast Combination for Dependent Heterogenous Data 598