

ECONOMETRIC THEORY

Notes for Contributors

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will appear at the head of the article when published in the Journal.

Theorem, lemma, proposition, and definition statements should appear in italic print.

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References. First text citation of each reference should include all authors' last names (and the year); use "et al." thereafter. Complete bibliographic information for each citation should be included in the list of references. Journal names should *not* be abbreviated. References should be in alphabetical order and presented in the style of the following examples:

- Bergstrom, A.R. (1976) *Statistical Inference in Continuous Time Economic Models*. North-Holland.
- Giraitis, L. & D. Surgailis (1986) Multivariate Appell polynomials and the central limit theorem. In E. Eberlein & M.S. Taquq (eds.), *Dependence in Probability and Statistics: A Survey of Recent Results*, pp. 21–72. Birkhauser.
- Gregory, A.W. & G.W. Smith (1995) Business cycle theory and econometrics. *Economic Journal* 105, 1597–1608.

Wooldridge, J.M. (in press) On the limits of GLM for specification testing: A comment on Gurmu and Trivedi. *Econometric Theory*.

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