

Contents continued from back cover

SOLUTIONS

Jacob Goeree, Shuangzhe Liu, and Heinz Neudecker An Inequality Involving Submatrices	394
William Pizer and Martin Sefton Derivation of the OLS Estimator Without Using Calculus	395
Offer Lieberman An Approximation to GARCH	396
Weiwen Xiong A Mixed-Error Component Model	401
Jeffrey M. Wooldridge Asymptotic Properties of Tests for Heteroskedasticity under Measurement Error	402
In Choi Asymptotic Local Power of Wald Tests in Untransformed and Transformed Autoregressive Models	403
S.K. Sapra Equivalence Between OLS and GLS Estimators for Linear Regression Models with AR(1) and MA(1) Errors	404
Heinz Neudecker A Simple Expression for the Moore–Penrose Inverse of the Duplication Matrix	404
Weiwen Xiong Testing for Correlated Effects in Panels	405
Marie Blanchet and Peter Burridge Solution to Problem 92.2.7: Erratum	407

ARTICLES

F. Comte and E. Renault Noncausality in Continuous Time Models	215
Miguel A. Arcones The Bahadur–Kiefer Representation of L_p Regression Estimators	257
Xiaohong Chen and Halbert White Laws of Large Numbers for Hilbert Space-Valued Mixingales with Applications	284
Myoung-jae Lee Nonparametric Two-Stage Estimation of Simultaneous Equations with Limited Endogenous Regressors	305
Masanobu Taniguchi and Madan L. Puri Valid Edgeworth Expansions of M-Estimators in Regression Models with Weakly Dependent Residuals	331
Bruce E. Hansen Stochastic Equicontinuity for Unbounded Dependent Heterogeneous Arrays	347

MISCELLANEA

Theodore Simos Gaussian Estimation of a Continuous Time Dynamic Model with Common Stochastic Trends	361
Marcus J. Chambers The Estimation of Continuous Parameter Long-Memory Time Series Models	374

PHOTOGRAPH SECTION

New Co-Editor: Bruce E. Hansen	391
---------------------------------------	-----

PROBLEMS AND SOLUTIONS

PROBLEMS	
Oliver Linton Kernel Regression with “No” Information	393
S.K. Sapa Global Concavity of the Likelihood Functions for Two Binary Choice Models	393
Eric Iksoon Im Generalization of a Matrix Inequality	393

continued on inside back cover

CAMBRIDGE
UNIVERSITY PRESS



0266-4666(199606)12:2;1-9