

ECONOMETRIC THEORY

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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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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 Gurnu and Trivedi. *Econometric Theory*.

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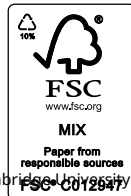
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