ARTICLES

Aguirre-Torres, Víctor, and Manuel Domínguez Toribio Efficient Method	
of Moments in Misspecified i.i.d. Models	513
Arvanitis, Stelios The Diffusion Limit of a TVP-GQARCH-M(1,1) Model	161
Berkes, István, Edit Gombay, Lajos Horváth, and Piotr Kokoszka	
Sequential Change-Point Detection in GARCH(p,q) Models	1140
Bravo, Francesco Empirical Likelihood Based Inference with Applications	
to Some Econometric Models	231
Caner, Mehmet, and Bruce E. Hansen Instrumental Variable Estimation	
of a Threshold Model	813
Chen, Willa W., and Rohit S. Deo A Generalized Portmanteau	
Goodness-of-Fit Test for Time Series Models	382
Colby, Gordana, and Paul Rilstone Nonparametric Identification of Latent	
Competing Risks Models	883
Feng, Yuanhua Simultaneously Modeling Conditional Heteroskedasticity	
and Scale Change	563
Fermanian, Jean-David, and Bernard Salanié A Nonparametric Simulated	
Maximum Likelihood Estimation Method	701
Gao, Jiti, and Maxwell King Adaptive Testing in Continuous-Time	
Diffusion Models	844
Ghysels, Eric, and Alain Guay Testing for Structural Change in the	
Presence of Auxiliary Models	1168
Gørgens, Tue Average Derivatives for Hazard Functions	437
Härdle, Wolfgang, Sylvie Huet, Enno Mammen, and Stefan	
Sperlich Bootstrap Inference in Semiparametric Generalized Additive	
Models	265
He, Changli, and Timo Teräsvirta An Extended Constant Conditional	
Correlation GARCH Model and Its Fourth-Moment Structure	904
Jansson, Michael Stationarity Testing with Covariates	56
Jensen, Søren Tolver, and Anders Rahbek Asymptotic Inference for	
Nonstationary GARCH	1203
Kauppi, Heikki On the Robustness of Hypothesis Testing Based on Fully	
Modified Vector Autoregression when Some Roots Are Almost One	341
Kim, Woocheol, and Oliver Linton The LIVE Method for Generalized	
Additive Volatility Models	1094
Koul, Hira L., Richard T. Baillie, and Donatas Surgailis Regression	107.
Model Fitting with a Long Memory Covariate Process	485
Lieberman, Offer, and Peter C.B. Phillips <i>Expansions for the Distribution</i>	100
of the Maximum Likelihood Estimator of the Fractional Difference	
Parameter	464
Lippi, Marco Issues Concerning the Approximation Underlying the Spectral	101
Representation Theorem	417
Lobato, Ignacio N., and Carlos Velasco A Simple Test of Normality for	
Time Series	671
Marsh, Patrick Transformations for Multivariate Statistics	963
Nielsen, Morten Ørregaard <i>Efficient Likelihood Inference in Nonstationary</i>	
Univariate Models	116

1272 CUMULATIVE INDEX

Nze, Patrick Ango, and Paul Doukhan Weak Dependence: Models and	
Applications to Econometrics	995
Pedroni, Peter Panel Cointegration: Asymptotic and Finite Sample	
Properties of Pooled Time Series Tests with an Application to the	
PPP Hypothesis	597
Pötscher, Benedikt M. Nonlinear Functions and Convergence to Brownian	
Motion: Beyond the Continuous Mapping Theorem	1
Qin, Huaizhen, and Alan T.K. Wan On the Properties of the t- and	
F-Ratios in Linear Regressions with Nonnormal Errors	690
Rodrigues, Paulo M.M., and A.M. Robert Taylor Asymptotic Distributions	
for Regression-Based Seasonal Unit Root Test Statistics in a	
Near-Integrated Model	645
Rodrigues, Paulo M.M., and A.M. Robert Taylor On Tests for Double	0.0
Differencing: Methods of Demeaning and Detrending and the Role of Initial	
Values	95
Saikkonen, Pentti, and In Choi Cointegrating Smooth Transition)5
Regressions	301
Sancetta, Alessio, and Stephen Satchell The Bernstein Copula and Its	501
	535
Applications to Modeling and Approximations of Multivariate Distributions	333
Schennach, Susanne M. Nonparametric Regression in the Presence of	1046
Measurement Error	1046
Sun, Yixiao A Convergent t-Statistic in Spurious Regressions	943
Sun, Yixiao Estimation of the Long-Run Average Relationship in	1007
Nonstationary Panel Time Series	1227
Thompson, Samuel B. Optimal versus Robust Inference in Nearly	
Integrated Non-Gaussian Models	23
Thompson, Samuel B. Robust Tests of the Unit Root Hypothesis Should Not	
Be "Modified"	360
Tue Gørgens Average Derivatives for Hazard Functions	437
Vlaar, Peter J.G. On the Asymptotic Distribution of Impulse Response	
Functions with Long-Run Restrictions	891
Woerner, Jeannette H.C. Estimating the Skewness in Discretely Observed	
Lévy Processes	927
Yang, Yuhong Combining Forecasting Procedures: Some Theoretical	
Results	176
Zaffaroni, Paolo Stationarity and Memory of $ARCH(\infty)$ Models	147
CORRIGENDUM	
Connection to the Solution Number in ET 20(2)	811
Correction to the Solution Number in ET 20(2)	011
EDITORIAL NOTE	
Paruolo, Paolo, and Peter C.B. Phillips Notes and Problems: A New	
Format for the Problems and Solutions Series	643
1 orman jor the 1 toblems and solutions series	045
ET INTERVIEW	
Professor David F. Hendry Interviewed by Neil R. Ericsson	743
	175

MEETING REPORT	
NZESG Celebrates Professor Clive Granger's Nobel Award	431
MISCELLANEA	
 de Jong, Robert M. Addendum to "Asymptotics for Nonlinear Transformations of Integrated Time Series" Díaz-Emparanza, Ignacio A Note on the Paper by H.J. Bierens: "Complex Unit Roots and Business Cycles: Are They Real?" Kapetanios, George The Asymptotic Distribution of the Cointegration Rank Estimator under the Akaike Information Criterion 	627 636 735
PRIZES, AND AWARDS, AND ANNOUNCEMENTS	
The A.R. Bergstrom Prize in Econometrics, 2005 The Econometric Theory Awards 2004	1265 641
PROBLEMS	
Baltagi, B.H. A Hausman Test Based on the Difference between Fixed Effects Two-Stage Least Squares and Error Components Two-Stage Least Squares	223
Dhaene, Geert, and Luc Lauwers Characterizations of Hermitian	427
Projectors Paruolo, Paolo An I(2) model for VAR(1) processes Tian, Yongge A Range Equality for Block Matrices with Orthogonal	639
Projectors Wansbeek, T. Correcting for Heteroskedasticity of Unspecified Form	427 224
SOLUTIONS	
Abadir, Karim M., and Jan R. Magnus Normal's Deconvolution and the Independence of Sample Mean and Variance	805
Abadir, Karim, and Jan Magnus The Central Limit Theorem for Student's Distribution	1261
Baltagi, Badi H. A Concise Derivation of the Wallace and Hussain Fixed	
Effects Transformation	989
Carrasco, M. Redundancy of Lagged Regressors in a Conditionally Heteroskedastic Time Series Regression	228
Cavaliere, Giuseppe The Asymptotic Distribution of the Dickey-Fuller	220
Statistic under Nonnegativity Constraint	808
Dhaene, G. Redundancy of Lagged Regressors in a Conditionally	
Heteroskedastic Time Series Regression	227
Jansson, Michael Unbiasedness of the OLS Estimator with Random	10.00
Regressors	1263
Kristensen, Dennis, and Oliver Linton Consistent Standard Errors for Target Variance Approach to GARCH Estimation	990
Sapra, S.K. Deriving the Observed Information Matrix in Ordered Probit	770
and Logit Models Using the Complete-Data Likelihood Function	225
Wooldridge, Jeffrey M. Fixed Effects Estimation of the Population-	
Averaged Slopes in a Panel Data Random Coefficient Model	428