ANNOUNCEMENT

The Tielline C	Vaammana	E a sus a sus atuita	The serve Duters	1000 1000	:
The Tjalling C.	Koopmans	Econometric	Theory Prize:	1988-1990	1

ARTICLES

James Davidson	
A Central Limit Theorem for Globally Nonstationary Near-Epoch	
Dependent Functions of Mixing Processes	313
C.H. Hesse	
On Asymptotics of the Sample Distribution for a Class of Linear	
Process Models in Economics	330
Michael A. Magdalinos	
Stochastic Expansions and Asymptotic Approximations	343
Myoung-jae Lee	
Winsorized Mean Estimator for Censored Regression	368
Michael D. McCarthy	200
The Cowles Commission, the Brookings Project, and the	
Econometric Services Industry: Successes and Possible	
New Directions: A Personal View	383
	202

MISCELLANEOUS

Paul Rilstone	
Semiparametric IV Estimation with Parameter Dependent Instruments	403
BOOK REVIEWS	
DOOK KEVIEWS	
Douglas C. Stoigarwald	

Douglas G. Stelgerwald	
A Course in Econometrics by Arthur Goldberger	407
Miguel A. Delgado	
Applied Nonparametric Regression by W. Härdle	413

ERRATUM

Bruce E. Hansen

421 Strong Laws for Dependent Heterogeneous Processes

continued on inside back cover

Cambridge University Press The Edinburgh Building, Shaftesbury Road, Cambridge CB2 2RU, England 40 West 20th Street, New York, N.Y. 10011 10 Stamford Road, Oakleigh, Melbourne 3166, Australia

© 1992 Cambridge University Press

Printed in the United States of America

PROBLEMS AND SOLUTIONS

PROBLEMS

Roger Koenker When Are Expectiles Percentiles? 423 Young-ho Chang and Eric Iksoon Im The Asymptotic Variance of ML Estimator of MA(1) Coefficient 424
of $MA(1)$ Coefficient (22)
Peter C.B. Phillips Generalized Inverses of Partitioned Matrices 426
Peter C.B. Phillips Efficiency of Maximum Likelihood 427
SOLUTIONS
Alain Monfort Exogenous and Endogenous Sampling 427
Eric Iksoon Im Skewness and Kurtosis in Bivariate Regression 428
Badi H. Baltagi and Qi Li Variance Component Estimation Under Misspecification 430
A. Buse The Equivalence of Two Test Statistics for Testing the Constancy of
Regression Coefficient 433