

# A Complete Bibliography of the *Journal of Econometrics* (1970–1979)

Nelson H. F. Beebe  
University of Utah  
Department of Mathematics, 110 LCB  
155 S 1400 E RM 233  
Salt Lake City, UT 84112-0090  
USA

Tel: +1 801 581 5254

FAX: +1 801 581 4148

E-mail: [beebe@math.utah.edu](mailto:beebe@math.utah.edu), [beebe@acm.org](mailto:beebe@acm.org),  
[beebe@computer.org](mailto:beebe@computer.org) (Internet)

WWW URL: <https://www.math.utah.edu/~beebe/>

08 November 2023

Version 1.01

## Title word cross-reference

**\$10.00** [Tak73, Maz75]. **\$13.20** [O'B75]. **\$18.75** [Lee73, Pag73a]. **\$19.00**  
[Blo73]. **\$22.50** [Bal75]. **\$30.00** [Dag77, Wil74]. **\$31.50** [Ric75b]. **\$32.50**  
[Tag75]. **\$41.50** [Aig73b]. **\$72.00** [Aig75].  $\bar{r}^2$  [McE77a].  $K$   
[Sch76, FS74, Mar75].  $R^2$  [GN76].  $R_{y.x}^2$  [McE77a].

\* [Wal77].

**-class** [FS74, Mar75]. **-matrix-class** [Sch76].

**1973** [Ano73f, Ano73d, Ano73c, Ano73e]. **1974**  
[Ano74h, Ano74f, Ano74e, Ano74g]. **1975** [Ano75i, Ano75g, Ano75h, Ano75j].  
**1976** [Ano76g, Ano76e, Ano76f, Ano76h]. **1977**  
[Ano77i, Ano77j, Ano77k, Ano77n, Ano77m, Ano77l]. **1978**

[Ano78l, Ano78h, Ano78m, Ano78i, Ano78k, Ano78j]. **1979**  
 [Ano79o, Ano79u, Ano79t, Ano79q, Ano79r, Ano79s, Ano79p].

**2.30** [Poi75a]. **243** [Mit77]. **2nd** [O'H77].

**91** [Tri75].

**ability** [Cha77]. **Abrahamse** [Neu77]. **Acknowledgement**

[Ano73a, Ano74a, Ano75a, Ano76a, Ano77a, Ano79a]. **ad** [Gil75]. **adaptive**  
 [DG78]. **added** [DM77]. **additive** [Koe79]. **adjustment** [DG78, Hat74].

**adjustment-adaptive** [DG78]. **adjustments** [Cra79]. **administrative**  
 [Bal75]. **advertising** [Blo73]. **after** [BJY73, JYB73, TW75]. **aggregated**

[Far79, Hsi79]. **aggregates** [Ros77]. **aggregation**

[Bre73, Den78, Lov73, Sas78, Wei78]. **aggregative** [Ho79]. **algebraic** [FS74].

**allocation** [HS76]. **allocative** [SL79]. **Almon** [HH78, ZW73]. **Alternative**

[Gui74, FG78]. **alternatives** [HH78]. **Amsterdam**

[Aig73a, Aig73b, Aig75, Bal75, Blo73, Cho74, Cho77, Die75, Hur73, Lee73,  
 Mad76, Mit77, O'H77, Pag73a, Ric75b, Tag75, Tak73, Wil74]. **analysis**

[Aig75, Aig79a, Bal75, Blo73, (Mu77, Dag73, Drè77, GV77, GERA79, HC77,  
 HR77, Hun79, Laf77, LT78b, Nef79, Neu77, Plo79, Sas78, ZW73, ZP74,  
 Cho77, Jud75, Tag75, Wil74]. **Angeles** [MMA79]. **Announcement**

[Ano78a, Ano79b]. **annual** [Gil77]. **Anticipated** [Aig79c]. **Aoki** [Cho77].

**appearance** [GM79b]. **application**

[AGS79, And74, Att77, Cho74, Had76, Kak77, Ken75, LT78a, MP78, Tsu77].

**applications** [Bal75, Mai78, Tak73]. **applied** [Hur73, Tsu76, Jud75].

**approach**

[BKK79, Dag73, Gro75, HKP79, PP79, SW78, Uri79, Wal77, Zel78].

**appropriate** [GN76]. **approx** [Dag77]. **approximation** [Men77, Phi77b].

**approximations** [Rob77]. **April** [Ano78l, Ano79o]. **Arima** [Ros77]. **ARMA**

[Bre73, But76, Rei79]. **ARMAX** [Bre73]. **Articles** [Ano75b]. **Arts** [Gav76].

**aspects** [TTC77, Die75]. **assessment** [GR74]. **associated** [And75].

**Asymptotic** [DTH78, DE74, GB78, Men77]. **asymptotics** [Mar75].

**attributes** [WG78]. **August** [Ano75i, Ano76g, Ano78h, Ano79u].

**Australian** [HF73]. **Autocorrelated** [(Mu77, Cor79, Dei78, GM79b, Hen79)].

**Autocorrelation** [Ken75, DLA78, Fit73, GK78, LT75, SW78].

**autoregression** [Phi79b]. **autoregressive** [BM78, DM78, DE74, Fit73,

Gil75, Gui74, Hat74, Hat76, Men77, Nel76, Saw78, Spe79].

**autoregressive-moving** [Nel76]. **average**

[ASW77, DM78, Fit73, LT78b, Men77, Nel74, Nel76, NS79, PS77].

**Ball** [Ric75b]. **band** [Hyl77]. **bank** [Aig73c, Lap76]. **based** [McC74, NS79].

**Bayes** [GR79a, MS78, SR75, SR78]. **Bayesian**

[Mad76, Aig79a, Drè77, FG78, Gil75, GR74, GDP79, Gro75, Gut76, HV77,  
 SM75, TT76, Tsu76, Tsu77, ZW73]. **behavior** [App79, Sas78, Lap76].

**behaviour** [Aig73c, HH74, Hen79, Tri73]. **Berkeley** [Sta74]. **Best** [Bal73, Aig79a]. **between** [Gil75]. **bias** [Lov73, NS78, Spe75]. **bibliography** [Sow73]. **bilinear** [Poi75b]. **binary** [Aig73d, Lan79, Wes74]. **bivariate** [TTC77]. **blue** [Sch75b]. **board** [Ano76b, Ano78c, Pan76, Ano74b, Ano75c, Ano77b, Ano77c, Ano78d, Ano79e, Ano79f, Ano79g]. **Book** [Aig73a, Aig73b, Aig75, Bal75, Blo73, Cho74, Cho77, Dag77, Die75, Gav76, Hur73, Jud75, Kad76, Lap76, Lee73, Lev77a, Mad76, Maz75, Mit77, O'B75, O'H77, Pag73a, Poi75a, Ric75b, Sch75a, Sta74, Tag75, Tak73, Tri75, Wei75, Wil74]. **both** [Hsi79]. **bounded** [Lev77b]. **Box** [And75, NG79]. **brief** [Aig79b, SD79]. **business** [Wei75].

**C** [Lev77a]. **California** [Sta74]. **call** [Pan76]. **Canadian** [Wei75, DM77, Fus77]. **Canonical** [Vin76]. **Carlo** [DM78, Gil75, HH74, Sow73, YJ76]. **case** [Dei78, PS77, Sas78, Sch76, WG78]. **Causality** [PH77, PH79, Pri79]. **Censored** [Nel77]. **censoring** [Nel77]. **CES** [HV77, TT76]. **change** [Wil79]. **changes** [Pan76, UM78]. **characteristics** [DLA78]. **Characterization** [PH77, GM79a, PH79, Pri79]. **Chicago** [Pan76]. **Chilean** [Wil74]. **choice** [KK74, Lan79, Man75, Wes74, WG78]. **choosing** [FG78]. **class** [DN73, FS74, Kel75, Mar75, Sch76]. **classified** [Sow73]. **clothing** [MP78]. **Co** [Aig73a, Aig73b, Blo73, Hur73, Lee73, Mad76, Pag73a, Tak73, Poi75a]. **coefficient** [AGS79, DTH78, GDP79, NN78, PZ78, Vis78]. **Coefficients** [CN77, MS78, SR75, SR78, SM79, Ull74, Zel78]. **combined** [Saw73]. **comment** [Kad78a, PH79]. **comments** [BJY73]. **common** [Pan76, SM79]. **commuting** [Wal78]. **comparative** [Hyl77, Kle79b]. **comparison** [Gil75, HP74, Saw73, YJ76]. **comparisons** [FHM75]. **competitiveness** [Bes79]. **complete** [Gew78, Kle79b]. **components** [Ber79, Had76, Tau79]. **composite** [Pag73b]. **computation** [Cor79, Den76]. **computational** [Bes79]. **compute** [Sal76]. **concentration** [Mar75, Phi79a]. **conditional** [GM79a]. **Conditions** [Ber79, TZ79]. **confidence** [Sal76]. **conjugate** [GR79a]. **connected** [DTH78]. **Connecticut** [HKM79]. **connection** [Pag78]. **consequences** [Bet77, Bre73]. **considerations** [Aok74]. **Consistency** [Gab78, Koh78]. **constraints** [TTC77]. **construction** [Rob77]. **consumer** [CM77, Koe79]. **Consumption** [HKP77, HS76, Sta74, ZW73]. **containing** [Att77]. **context** [GJ79, Tau79]. **continuous** [Phi73, Rob77]. **Contributions** [Blo73, Aig75]. **control** [Aig79a, Aok74, Cho74, Cho77]. **correction** [Pri79]. **correlated** [SR78]. **correlation** [CN77, DTH78, NN78, PZ78, Spe75, Sze78]. **Correlations** [Gre74]. **Corrigenda** [Ano78b, Ano79c, Ano79d]. **cost** [SL79]. **courses** [Poi75a]. **covariance** [Bal73, Mag78]. **Cowless** [Maz75]. **Cox** [NG79]. **criteria** [McE77b]. **critique** [Sta74]. **cross** [BKK79, Dei78]. **cross-equation** [Dei78]. **cross-section** [BKK79]. **crossed** [FB74]. **crossed-error** [FB74]. **crude** [Tsu76]. **Cuddy** [O'B75]. **curves** [GERA79]. **cycle** [Sta74, Tsu76].

**D** [Kad76, Lap76, Mit77, O'B75, Sch75a]. **data** [Afr74, But76, CM79, Far79, Gil77, Gre74, HR74, HR77, Ho79, Hsi79, Kak77, TW79]. **day** [Aig79c, Atk79, GERA79, HKM79, LB79, PW79, Tay79]. **December** [Ano79s, Ano73f, Ano74h, Ano78m]. **decision** [Aig79a]. **decomposition** [Bal75]. **demand** [Dan79, Fus77, HKM79, HKP79, Kle79b, LB79, LT78a, MP78, MNS78, PW79, Spi77, Tay79, WG78]. **demands** [SB79]. **densities** [Drè77]. **dependent** [Gun74, LT78a, Spe75]. **describing** [DN73]. **Design** [Con79, MMA79, Aig79b, Aig79c, Mor79, Pap78, Tag75]. **designs** [CW79]. **determinants** [PW79]. **determination** [Ken75]. **determine** [GN76]. **Determining** [De 78]. **development** [DN73, Wil74]. **Dfl** [Aig73a, Hur73, O'B75]. **dichotomous** [Gun74]. **difference** [Sti76]. **Differencing** [GR77]. **different** [MNS78]. **direct** [Aig79a]. **disaggregate** [WG78]. **disaggregated** [Hsi79]. **discrete** [Rob77]. **Discriminating** [Gil75]. **Discrimination** [AR75]. **Disequilibrium** [LM79, GQ75]. **distributed** [Cor77, Gut76, SG76, Wei78]. **distribution** [GB78, GM79a, KvD78, Phi77b, Phi79b, PZ78, Ric75a, Ull74, UM78]. **distributions** [GM79a]. **disturbance** [Mag78, Pag73b]. **disturbances** [(Mu77, GM79b, Hat76, Kle79a, McE77b, Neu77, Rei79, Spe79)]. **doctoral** [Ano79j]. **dominance** [Aig74]. **Donald** [Lap76]. **Droz** [Dag77]. **Duality** [Bur75]. **dummy** [Sal76]. **Duncan** [Kad76]. **Durbin** [FG78, Spe75]. **Dutch** [HV77]. **dynamic** [Bet77, Cho77, DN73, De 78, DE74, Gew78, GB78, Hat74, Hat76, Hen79, Ken75, LM79, MP78, MNS78, Pie75, Rei79, Spe79, SR75, SR78].

**earnings** [Kie78]. **East** [Wei75]. **Eckhaus** [Wil74]. **Econometric** [SB79, Aig73c, De 78, GERA79, Gro75, Gus78, HKP79, HF73, Ho79, Mai78, Nef79, Pal77, RS77, Uri79, ZP74, Ano78g, Mit77, Pag73a]. **Econometrics** [Mad76, GN74, LM79, Pap78, Rob77, Sow73, Vin76, Lee73, Ano79a, Gav76, Lev77a]. **economic** [Aig75, Blo73, Cho74, Cho77, DLA78, Gas75, Gav76, Hat78, JP78, NG79, O'H77, Plo79, Ric75b, Sch75a]. **economics** [Ano79j, Bal75, Blo73, FH79, Poi75b, Sch75a, Wei75, O'B75]. **economy** [HF73, Wei75, Wil74]. **ed** [Mit77, O'H77, Ric75b]. **Editorial** [ADZ73, AZ78, Ano76b, Ano78c, Ano74b, Ano75c, Ano77b, Ano77c, Ano78d, Ano79e, Ano79f, Ano79g]. **Editors** [AM79, Ano79h]. **eds** [Aig73b, Kad76, Pag73a, Wil74]. **Education** [Cha77]. **educational** [CMP77]. **Edwin** [Hur73]. **effect** [Wei78]. **effects** [SG76]. **efficiencies** [SR75, SR78]. **efficiency** [LT78b, Nel76, Sri73]. **Efficient** [KvD78, Pag73b, Dhr74, Hat74, Hat76, Hat78, Maz75]. **elasticities** [Kak77, Kak78]. **elasticity** [SJ75]. **electricity** [Aig79c, Atk79, HKM79, HKP77, HKP79, LB79, MMA79, PW79, SB79, Tay79]. **ellipsoid** [Phi79a]. **Elsevier** [Aig73a]. **Empirical** [KK74, Atk79, Gus78, LT78b, Sas78, Wal77, Wal78]. **employment** [Kie78, UM78]. **endogeneity** [Fro74]. **endogenous** [WG78]. **energy** [Fus77, Mit77]. **Engel** [Kak77, Kak78]. **equation**

[BKK79, CN77, Dei78, Den78, DE74, DS78b, Ger76, Gew78, GR74, Hau77, Kad76, Kni77, MS78, MV74, Pal77, SR78, ZP74]. **equations** [Bes79, Con79, Dag76, Den76, Den78, Gal77, GJ79, Hat76, Hen76, Kel75, Rei79, Spi77, Sri73, SD79, Sti76, SM79, Woo79]. **equipment** [BC73]. **Erratum** [Ano75d, Ano77d, Ano79i, BF75]. **error** [BM78, Ber79, Bet77, Fit73, FB74, Ger76, GR74, Gui74, Hol77, NS78, Saw73, YJ76]. **Errors** [Hau77, Aig73d, Aig74, Cor79, Dei78, GR79a, Hat74, Hen79, Lev77b, Sal76, SJ75, SR78]. **errors-of-observation** [Aig74]. **Essays** [Gav76]. **establishment** [CM79]. **estimate** [Vis78]. **estimated** [GM79b]. **estimates** [Ber79, Cor79, Lea75, Lev77b, McC74]. **Estimating** [CM77, SL79, CW79, Kak78, Sri73]. **Estimation** [Att77, Far79, FB74, GQ75, HR77, Hur79, LT78a, MNS78, Men77, PS77, SW78, Sch77, SJ75, Spe79, SD79, SM79, TW75, Zel78, Aig73c, ALS77, Ame78, BM78, Bes79, Bet77, BL75, BJY73, Den76, Fis76, Fus77, Gal77, GJ79, Gas75, GDP79, Gut76, HV77, HR74, Hat78, Hun79, Kad78a, Kak77, KvD78, KK74, Mag78, Man75, Mar76, Maz75, MP78, Nel74, Nel76, Pag73b, Poi75a, Rei79, Rob77, Sch78, Sch75b, SB79, SM75, TT76, Wei78, Woo79]. **estimator** [Ame74, Ame75, Ame77a, Dhr74, DG78, FS74, Hat74, Neu77, Phi77b, Saw73, Saw78, Sch76]. **estimators** [Bal73, Cor77, Den78, DE74, GR79a, GS79, Hat76, Hen76, Hen79, Hyl77, JYB73, Kel75, Kni77, Mar75, MS78, Phi77a, Sch76, SR75, SR78, Ull74, YJ76]. **European** [Ano78g, Ano79j]. **Evaluation** [HKM79]. **evidence** [CM79]. **Exact** [Die76, Saw78]. **example** [Fus77]. **existence** [Ber79, DM77, Kni77, MS78]. **exogeneity** [Gew78]. **expansion** [Afr74]. **Expectations** [Cra79, DG78, Gro75, Hun79]. **expected** [Zel78]. **Experience** [NG79]. **experiment** [Aig79c, MMA79]. **experimental** [Aig79b, CW79, Mor79, Pap78]. **experiments** [Aig79a, Aig79c, FH79, NMM<sup>+</sup>79]. **extraneous** [BW73].

**family** [Gas75]. **February** [Ano75g, Ano76e, Ano78i, Ano79t]. **Federal** [ZW73]. **Federally** [Kie78]. **Fienberg** [Mad76]. **FIML** [Rei79]. **final** [De 78]. **finance** [Aig73b]. **finite** [Hyl77, Men77, Mor79, Pag78, Phi73, Phi77b]. **Firm** [GR79b]. **firms** [Sas78]. **First** [Atk79, Mon78, Gui74, Men77, Nel74, Phi79b]. **First-order** [Mon78, Gui74, Men77, Nel74, Phi79b]. **fiscal** [McC74]. **fit** [Bus79, McE77a, NS79]. **five** [DLA78]. **fixed** [PZ78]. **flexibility** [Wal77]. **flexible** [BPR77, CM77, Wal77]. **food** [HS76]. **Forecasting** [Pie75, Ros77, NG79, Uri79]. **forecasts** [NS78, Phi79b]. **form** [De 78, Kni77, NS78, SW78]. **forms** [BPR77, Gil75, Spi77, Wal77]. **Formulation** [ALS77]. **Foundation** [Maz75]. **four** [LT75]. **Fourth** [GK78]. **Fourth-order** [GK78]. **Fox** [O'H77]. **frontier** [ALS77, LT78b]. **frontiers** [SL79]. **Full** [BM78, Bes79, DE74, Sch76]. **full-information** [Bes79, Sch76]. **function** [ALS77, BC73, BL75, CM77, CM79, DM77, HV77, LT78b, MNS78, ZW73]. **functional** [BPR77, HC77, SW78, Spi77, Wal77]. **functions**

[Cor77, Die75, Has76, JP78, Kle79b, MP78, TT76, Zel78]. **Further** [GK78, HR77].

**G** [Aig73b]. **Gains** [Nel76]. **gasoline** [MNS78]. **general** [Ame77a, DTH78, HP74]. **generalization** [Bus79]. **Generalized** [Szt78, Dag73, Sch75b, Spi77]. **generation** [NMM<sup>+</sup>79]. **Geneva** [Dag77, Ano78g]. **George** [Aig75]. **Glahn** [McE77a]. **global** [Koh78]. **GLS** [Mag78]. **Goldberger** [Kad76]. **Goldfeld** [Lee73]. **Goodness** [Bus79, McE77a, NS79]. **Goodness-of-fit** [Bus79, NS79]. **Granger** [And75]. **graph** [FS74]. **Griffin** [Poi75a]. **grouped** [Att77, Kak77, Poi75a].

**H** [Tag75, Wei75]. **Haitovosky** [Poi75a]. **Harmonic** [HH78]. **Haven** [Lap76]. **health** [Mor79, NMM<sup>+</sup>79]. **Henri** [Bal75]. **Hester** [Lap76]. **heteroscedastic** [Ame77b]. **heteroscedasticity** [Hur79]. **heteroskedasticity** [God78, HP74]. **Hilbert** [Cor77]. **hoc** [Gil75]. **Holland** [Aig73b, Aig75, Bal75, Blo73, Cho74, Cho77, Die75, Hur73, Lee73, Mad76, Mit77, O'H77, Pag73a, Ric75b, Tag75, Tak73, Wil74]. **Holt** [Jud75]. **homogeneity** [TW75]. **honor** [Mad76]. **honour** [Gav76]. **Hooper** [McE77a]. **household** [HS76]. **housing** [LT78a]. **hypotheses** [Nef79, SG76]. **Hypothesis** [NS79, Att77, MV74, Spe75, Sta74, Tsu76].

**identifiability** [Dei78, Gab78]. **Identification** [AS74, Ger76, Nel74, Koh78, Mon78, Phi73]. **II** [SR78]. **impact** [McC74, NN78, UM78]. **Implications** [Aok74, JP78]. **implicit** [Gal77, GJ79]. **imports** [MP78]. **improved** [Sri73, Ull74]. **including** [Zel78]. **income** [Att77, Cha77, Had76, HS76, KvD78, Sta74]. **incomes** [Afr74]. **Incomplete** [Dag76, Dag73]. **Inconsistency** [DG78]. **inconsistent** [Hen79]. **incorporating** [MP78]. **independent** [Aig73d, Ros77]. **Index** [Ano73b, Ano74c, Ano76c, Ano77e, Ano77f, Ano78e, Ano78f, Ano79k, Ano79l, Ano79m, Die76, Ho79]. **Indonesian** [Kak77]. **industrial** [DN73, PW79]. **industry** [RS77, Wil79]. **inefficiency** [SL79]. **inequality** [And74, And77, Gas75, TZ79]. **inference** [GJ79]. **influence** [BL75]. **Information** [Den76, Ame75, Bes79, BW73, DE74, GQ75, Kel75, Rad78, Ric75a, Sch76, Maz75]. **inputs** [Fus77]. **instantaneous** [PH79, Pri79]. **instrumental** [GJ79, Hen79]. **instruments** [Kle79a, McC74]. **insurance** [Mor79, NMM<sup>+</sup>79]. **integrated** [DM78]. **integration** [Die75]. **interacting** [Aok74]. **interdependence** [GR79b]. **International** [Gav76, Ric75b, Wei75]. **interpretation** [FS74]. **interval** [Bet77]. **intervals** [Sal76]. **introduction** [Aig79b, AM79, Ano79h, Hur73, Dag77]. **inventory** [Tri73]. **inverse** [Sch73]. **invertible** [PS77]. **investment** [Aig73b, CMP77, Sas78, Tri73, Lev77a]. **issues** [NMM<sup>+</sup>79]. **item** [Ano74d, Ano77g, Ano79n]. **Items** [Ano76d, Ano75e, Ano75f, Ano77h, Ano78g].

**J** [Lev77a, Mad76, Maz75, O'B75, O'H77, Ric75b]. **James** [Jud75, Lap76].

**Jan** [Gav76]. **January** [Ano77i, Ano79q]. **Japanese** [Sas78, Tsu76]. **Jati** [Tak73]. **Jenkins** [And75]. **Johansen** [Die75]. **joint** [GM79a, Nel76, Vin76]. **Jorgenson** [Mit77]. **Journal** [Ano79a]. **Judge** [Aig75]. **July** [Ano74f, Ano77j]. **June** [Ano73d, Ano78k, Ano79r].

**Karl** [Aig73b]. **Klein** [Has76]. **Koerts** [Neu77]. **Konijn** [Tag75]. **Kuh** [Hur73].

**L** [Die75, Lap76]. **labor** [BC73, Cra79]. **Labour** [Wal78]. **lag** [Cor77, Gut76, Kas76, SG76, Wei78, ZW73]. **lagged** [Spe75]. **lags** [Pag78]. **Langaskens** [Dag77]. **Lansing** [Wei75]. **large** [Mar75]. **large-concentration-parameter** [Mar75]. **law** [HR74, HR77]. **Lawrence** [Wei75]. **Least** [Sti76, Aig74, Ame74, Ame75, Bes79, Dag73, DS78b, Gal77, HH74, Lea75, Mar76, Phi77a, Saw78, Sch75b]. **least-squares** [Ame74, Ame75, Bes79, Gal77, Lea75, Phi77a]. **l'econométrie** [Dag77]. **Lectures** [Aig73a]. **lemma** [And75, And77]. **Leonard** [Mad76]. **level** [FG78, HV77, HKM79]. **levels** [TW75]. **Librairie** [Dag77]. **life** [Sta74]. **light** [(Mu77)]. **likelihood** [Ame75, BM78, Ber79, Bes79, Cor79, GR79a, Mag78, Rad78, Sch76]. **limited** [Ame75, Kel75, LT78a, Rad78]. **limited-information** [Ame75, Kel75, Rad78]. **Linear** [Hsi79, Afr74, Cor79, DTH78, De 78, Dei78, DS78a, FHM75, FB74, GJ79, HP74, Hol77, LT75, McE77b, Mon78, Rad78, Sas78, Sch75a, Sch75b, TTC77, Ull74]. **linkage** [Ric75b]. **load** [Aig79a, GERA79, Koe79, MMA79, Uri79]. **Local** [Koh78]. **location** [WG78]. **logit** [Ame78, GS79]. **London** [Lee73, Poi75a]. **long** [Die75]. **loss** [Lov73, YJ76, Zel78].

**M** [Lee73]. **macro** [Hat78, Pag73a, TT76]. **macro-economic** [Hat78]. **macroeconomic** [Aok74, Tri75]. **macroeconomics** [Hur73]. **male** [Kie78]. **management** [Lap76]. **managerial** [Bal75]. **manufacturing** [BC73, DM77, Fus77, HV77, UM78]. **many** [Fus77]. **March** [Ano73c, Ano77k]. **marco** [Die75]. **Market** [Hun79, AR75, Cra79]. **markets** [GR79b, Gro75]. **Markov** [GQ73]. **Masanao** [Cho77]. **mathematical** [Aig73a, Bal75, Aig73b]. **matrix** [Bal73, Mag78, Ric75a, Sch76]. **Maximum** [Mag78, Man75, Ame75, BM78, Ber79, Bes79, Cor79, GR79a, Rad78, Sch76]. **maximum-likelihood** [Ame75, Bes79, Rad78, Sch76]. **May** [Ano74e, Ano75h, Ano76f, Ano77n]. **Mayer** [Sta74]. **Mean** [Hol77, GR79a, GR74, NS78, Saw73]. **means** [Zel78]. **measurability** [Sch73]. **Measurement** [Afr74, Lev77b, NMM<sup>+</sup>79, Ger76, SJ75]. **measures** [Gas75]. **meat** [CM77]. **meeting** [Ano78g]. **MELO** [Zel78]. **metals** [Wil79]. **method** [Kak78, Sri73, TZ79]. **methodology** [Aig79b, HH74, Ken75]. **Methods** [Tak73, Gil75, Hat78, Lee73, O'B75, Pal77]. **Michigan** [Wei75]. **micro** [Die75, TT76]. **migration** [AGS79]. **minimum** [UM78, Zel78]. **missing** [SM75]. **misspecification** [HC77]. **mix** [Aok74]. **mixed** [Gil77, Uri79].

**mode** [KK74, WG78]. **model** [Aig73c, AGS79, Ame77a, Ame77b, Ame78, Att77, Ber79, Bus79, But76, CW79, DTH78, De 78, DG78, DS78b, FHM75, Fit73, Gew78, GQ73, GQ75, GDP79, GS79, Gut76, HP74, Hat74, Hat76, HKM79, HF73, Kad76, Kni77, LT75, Mag78, Man75, MS78, Men77, Mor79, NS79, Rei79, RS77, Saw78, Sch75b, Tau79, Wei78, ZW73]. **Modeling** [Ave79, Nef79, Gro75, PP79]. **modelling** [Tay79]. **models** [Aig73b, ALS77, BM78, Bes79, Bet77, BL75, Bre73, Cor79, Dag76, DN73, Dei78, DS78a, DE74, FB74, Ger76, Gus78, Hat78, Hau77, Ho79, Hol77, Ken75, Koh78, KK74, Laf77, LM79, Lan79, LT78a, McE77b, Mon78, MV74, Nef79, Nel77, Pag73b, Pal77, Phi73, Pie75, Plo79, Rob77, SG76, SR75, Szc78, Wes74, WG78, ZP74, Ric75b, Sch75a]. **modified** [Ame75, Ame77a]. **moments** [Kni77, MS78, Saw78]. **monetary** [Ave79, Fro74, McC74, Pag73a]. **money** [Spi77]. **Monograph** [Maz75]. **monographs** [Poi75a]. **Monte** [DM78, Gil75, HH74, Sow73, YJ76]. **monthly** [But76]. **moving** [ASW77, DM78, Fit73, Men77, Nel74, Nel76, NS79, PS77]. **MSE** [Aig74, McE77b]. **Multi** [Dan79, KK74]. **Multi-period** [Dan79]. **Multicollinearity** [Sch75a]. **Multidimensional** [Mai78]. **multiple** [Dag73, Has76, PZ78]. **multiple-output** [Has76]. **multiplicative** [God78]. **multipliers** [GB78]. **multivariate** [Ame78, FHM75, GS79, Jud75, Ric75a, Szc78].

**N** [Wil74]. **N.Y** [Gav76]. **national** [Ric75b]. **natural** [GR79a]. **natural-conjugate** [GR79a]. **near** [GR77]. **Neelman** [Sch75a]. **neoclassical** [App78]. **Netherlands** [Sch75a]. **News** [Ano74d, Ano75e, Ano75f, Ano76d, Ano77h, Ano77g, Ano79n]. **no** [Aig75, Maz75, Poi75a, Sch75a]. **Non** [Aok74, GJ79, HV77, McE77b, PS77, Rad78]. **non-Bayesian** [HV77]. **Non-interacting** [Aok74]. **non-invertible** [PS77]. **non-linear** [GJ79, Rad78]. **non-spherical** [McE77b]. **Nonlinear** [Laf77, Ame74, Ame75, Bes79, Gal75, Gal77, Hat78, Lee73]. **normal** [Bal73, Ric75a]. **Normalization** [Fis76, AS74, Kad78a]. **North** [Aig73b, Aig75, Bal75, Blo73, Cho74, Cho77, Die75, Hur73, Lee73, Mad76, Mit77, O'H77, Pag73a, Ric75b, Tag75, Tak73, Wil74]. **North-Holland** [Aig73b, Aig75, Bal75, Blo73, Cho74, Cho77, Die75, Hur73, Lee73, Mad76, Mit77, O'H77, Pag73a, Ric75b, Tag75, Tak73, Wil74]. **note** [AS74, Ame77b, BL75, BW73, Cor79, Dhr74, Gut76, Lan79, Lov73, Mar76, Rad78, Ric75a, Sch78, Sch73, Sch75b]. **November** [Ano75j, Ano76h, Ano77m]. **null** [Spe75]. **numbers** [Die76, Sch77]. **numerical** [Saw73].

**O** [Kad76]. **observation** [Aig73d, Aig74]. **observations** [Att77, Dag73, Dag76, Kak77, Sch77, SM75, Poi75a]. **obtaining** [Vis78]. **occupational** [Kie78]. **October** [Ano73e, Ano78j, Ano79s]. **Officer** [Wei75]. **oligopolistic** [GR79b]. **OLS** [DG78, Lev77b]. **Omitted** [GM79b]. **omitting**

[Vis78]. **one** [Spe75]. **operators** [GB78]. **Optimal** [Kle79a, Koe79, Pap78, Aig79a, Aig79b, FG78, TW75, Cho74, Cho77]. **Optimality** [DS78b]. **optimizing** [CW79]. **Option** [CMP77, Kas76]. **options** [Pan76]. **order** [BM78, GK78, Gui74, Men77, Mon78, Nel74, Phi79b]. **ordinal** [Gre74]. **ordinary** [HH74]. **output** [Has76]. **overdifferencing** [PS77].

**P** [Aig73b, Lev77a, Tri75, Wil74]. **Pages** [Ano73f, Ano73d, Ano73c, Ano73e, Ano74h, Ano74f, Ano74e, Ano74g, Ano75i, Ano75g, Ano75h, Ano75j, Ano76g, Ano76e, Ano76f, Ano76h, Ano77i, Ano77j, Ano77k, Ano77n, Ano77m, Ano77l, Ano78l, Ano78h, Ano78m, Ano78i, Ano78k, Ano78j, Ano79o, Ano79u, Ano79t, Ano79q, Ano79r, Ano79s, Ano79p]. **parameter** [Mar75, MNS78, Phi73, Tsu77, Wei78]. **parameters** [GM79b, KvD78, Mag78]. **Pareto** [HR74, HR77]. **Parking** [WG78]. **part** [TW79]. **partial** [DG78]. **partially** [Kni77, NS78]. **patterns** [HKP77]. **peak** [Koe79, MMA79, SB79, Uri79]. **peak-load** [MMA79]. **Penn** [ZW73]. **period** [Dan79]. **permanent** [Att77, Sta74, Sta74]. **petroleum** [RS77]. **Pierce** [Lap76]. **Pindyck** [Cho74]. **pitfalls** [Bur75]. **Plains** [Gav76]. **planning** [Aig75, Bet77, Cho74]. **point** [Fis76, Kad78a]. **points** [GK78]. **policy** [Aok74, Ave79, Fro74, McC74, Cho74, Mit77, O'H77]. **poly** [Drè77]. **poly-t** [Drè77]. **Polynomial** [GB78, HH78, MP78, Pag78]. **population** [Zel78]. **portfolio** [Lap76]. **Posterior** [PZ78]. **Powell** [Pag73a]. **power** [Afr74, HP74, LT75]. **pp** [Aig73a, Aig73b, Aig75, Bal75, Blo73, Dag77, Hur73, Lee73, Maz75, Mit77, O'B75, Pag73a, Poi75a, Ric75b, Tak73, Tri75, Wil74]. **pp.xv** [Tag75]. **Pre** [TW79, TW75]. **pre-test** [TW75]. **Pre-testing** [TW79]. **precision** [Aig79c]. **Prediction** [Lan79, Tau79, Nel74, Sal76]. **Predictions** [Wes74, GR74, Sal76]. **predictors** [Pan76]. **preferences** [CM77, Koe79]. **preliminary** [BJY73, JYB73, TW75]. **presence** [SJ75]. **Press** [Gav76, Jud75, Kad76, Lap76, O'B75, Sta74, Tri75, Maz75, Sch75a]. **price** [App79, BKK79, Kas76, MP78, Nef79, Pan76]. **pricing** [Aig79c, Atk79, Dan79, GERA79, HKM79, Koe79, LB79, MMA79]. **primary** [Wil79]. **principal** [Had76]. **priori** [Maz75]. **probability** [Aig73a, GM79a]. **probit** [AGS79]. **problem** [Pap78, Phi73]. **problems** [Sas78, Wil74]. **process** [Nel74, PS77]. **processes** [ASW77, DM78, Nel76, Ros77]. **product** [Tsu76]. **production** [ALS77, App78, BL75, CM79, Fus77, HV77, Has76, JP78, LT78b, SL79, TT76, Tsu76, Vin76, Die75]. **program** [Ano79j]. **programming** [Tak73]. **projecting** [DN73]. **Properties** [JYB73, DTH78, DE74, GS79, Hyl77]. **pseudo** [Sch73]. **pseudo-inverse** [Sch73]. **Publ** [Aig73a, Aig73b, Blo73, Hur73, Lee73, Pag73a, Tak73]. **public** [AR75, GV77]. **Publishing** [Mad76]. **purchasing** [Afr74].

**quadratic** [Bal73]. **qualitative** [Ame77a]. **qualities** [DLA78]. **Quandt** [Lee73]. **quantitative** [Ano79j, O'H77, O'B75]. **quarterly** [But76, Gil77].

**R** [Cho74, Lee73, Lev77a, Pag73a, Ric75b, Wil74]. **railroad** [Has76].  
**random** [AGS79, GR77, GDP79, Phi79a]. **ratio** [Szt78]. **Rational**  
 [Gro75, Pag78, Hun79]. **real** [DM77]. **reconstruction** [Ho79]. **Recursions**  
 [Phi77a]. **reduced** [Kni77, NS78]. **reduced-form** [Kni77]. **Regression**  
 [Aig73d, Gil77, Bal73, BGY73, BW73, Cor79, Dag73, Drè77, DS78b, GR79a,  
 GR74, GN76, HC77, Hsi79, Hyl77, JYB73, LT75, McE77b, NN78, Nel77,  
 Neu77, Phi77b, Sch78, Sch75b, Sri73, SD79, SM79, Szt78, TTC77, TZ79,  
 Ull74, Vis78, Zel78, Poi75a]. **regressions**  
 [Bus79, Gal75, GQ73, GN74, McE77a, Sch77, Spe79, SM75]. **regressors**  
 [Den78, Pie75, PZ78, Spe75]. **regulation** [Tri75]. **Rejoinder** [Kad78b].  
**related** [Sta74]. **relations** [Pag73a]. **relationships** [Wei75]. **Relative**  
 [SR75, SR78, DLA78, McC74, SL79]. **remainders** [SG76]. **repeated** [GR74].  
**Reply** [Fis78]. **reported** [HR74]. **Reserve** [ZW73]. **Residential**  
 [GERA79, HKP79, LB79, Tay79]. **residuals** [DS78a]. **response**  
 [Ame77a, CW79, MP78]. **Responsiveness** [Atk79]. **restricted**  
 [Kni77, Lea75, NS78]. **restrictions**  
 [BPR77, Dei78, Den78, Hol77, JYB73, McE77b]. **result** [Lea75]. **results**  
 [Atk79, Men77]. **Retail** [Tri73]. **Retention** [Gun74]. **returns**  
 [CMP77, GV77]. **rev** [O'H77]. **Review** [Aig73a, Aig73b, Aig75, Bal75, Blo73,  
 Cho74, Cho77, Dag77, Die75, Gav76, Hur73, Jud75, Kad76, Lap76, Lee73,  
 Lev77a, Mad76, Maz75, Mit77, O'B75, O'H77, Pag73a, Poi75a, Ric75b,  
 Sch75a, Sta74, Tag75, Tak73, Tri75, Wei75, Wil74]. **revisited**  
 [And77, Cha77, Has76]. **Richard** [Blo73, Hur73]. **ridge** [Vin76]. **right**  
 [Vis78]. **Rinehart** [Jud75]. **Rodan** [Wil74]. **Rosentein** [Wil74].  
**Rosentein-Rodan** [Wil74]. **Rothenberg** [Maz75]. **Rotterdam**  
 [O'B75, Tri75]. **round** [Ame77a]. **Rowley** [Lev77a]. **rule** [Aig79a, YJ76].  
**run** [Aig73c, Die75].

**S** [Cho74, Jud75, Kad76, Lee73, Mad76, Tag75, Wil74]. **same** [Den78].  
**Sample** [Aig79c, Aig79a, GS79, HH74, Hyl77, Phi77b, Spe75, Tag75].  
**samples** [Hur79]. **sampling** [Bre73, Phi79b, Ull74]. **Savage** [Mad76].  
**scaling** [Mai78]. **schemes** [MNS78]. **Schmalensee** [Blo73, Hur73]. **school**  
 [AR75]. **Sciences** [Gav76, Bal75, Kad76]. **score** [Man75]. **seasonal** [Plo79].  
**seasonally** [PP79]. **second** [Ame77a, BM78, NMM<sup>+</sup>79]. **second-order**  
 [BM78]. **second-round** [Ame77a]. **section** [BKK79]. **sector** [DM77, HV77].  
**Seemingly** [Gal75, Bus79, DS78b, McE77a, Phi77b, Sch77, Sch78, Spe79,  
 Sri73, SD79, SM75]. **selection** [Mor79]. **Sellekaerts** [Gav76]. **Seminar**  
 [Kad76]. **Sengupta** [O'H77, Tak73]. **separability** [BPR77, Woo78].  
**September** [Ano74g, Ano77l, Ano79p]. **serial** [NN78, Spe75, Szt78]. **serially**  
 [SR78]. **series** [And74, DLA78, FHM75, Had76, Koh78, NG79, NS79, Pal77,  
 Pap78, PP79, ZP74]. **series/econometric** [Uri79]. **sets** [Den78]. **Several**  
 [Hat76]. **share** [Woo79]. **Shell** [Aig73b]. **shift** [FHM75, Tsu77]. **short**  
 [Aig73c, Die75]. **short-run** [Aig73c]. **side** [Nef79]. **sign** [Lea75, Vis78].  
**significance** [BJY73, FG78, GK78, JYB73, NN78, TW75]. **simple**

[MS78, SR75, SR78]. **simultaneous**  
 [Bes79, CN77, Con79, Dag76, Den76, DE74, Gal77, GJ79, Ger76, Gew78, Hat76, Hau77, Hen76, Kel75, Kni77, MS78, MV74, Pal77, Rei79, SW78, Spi77, ZP74].  
**simultaneous-equation** [Kni77]. **simultaneous-equations** [Bes79, Dag76].  
**Single** [Den78]. **Single-equation** [Den78]. **singular** [Hol77]. **size** [Aig79a].  
**slopes** [FHM75]. **small** [GS79, HH74, Kle79a, Spe75]. **Smooth** [Cor77].  
**smoothing** [Cor77]. **Social** [FH79, Bal75, Kad76, NMM<sup>+</sup>79]. **Society**  
 [Ano78g]. **Solow** [Gut76]. **Some**  
 [BJY73, Bre73, CM79, FHM75, GS79, Mai78, Mar75, McC74, Men77, TTC77, HP74, LT78a, MS78, SM75, SR75, SR78]. **space** [Aig75]. **spaces** [Cor77].  
**special** [Sch76]. **Specification**  
 [MP78, Bet77, Bur75, (Mu77, Gew78, Gui74, JP78, Woo79)]. **Spectral**  
 [GV77]. **spectrum** [Hyl77]. **spherical** [McE77b]. **spline** [Cor77]. **splines**  
 [Poi75b]. **Spurious** [GN74]. **square** [GR74, Hol77, Saw73]. **squared**  
 [GR79a, NS78, YJ76]. **squares** [Aig74, Ame74, Ame75, Bes79, Dag73, DS78b, Gal77, HH74, Lea75, Mar76, Phi77a, Saw78, Sch75b, Sti76]. **stability**  
 [Gus78]. **stabilization** [Cho74]. **stage**  
 [Ame74, Ame75, Bes79, Gal77, HH74, Mar76, Phi77a]. **state** [Wei75].  
**stationary** [PP79]. **statistic** [DTH78]. **Statistical**  
 [GJ79, FS74, Poi75a, Bal75, Tag75]. **Statistics** [Mad76, GS79, Aig73a]. **steel**  
 [Tsu76]. **Stein** [YJ76]. **Stein-rule** [YJ76]. **step**  
 [Ame78, Dhr74, Hat74, Hat76]. **Stephan** [Aig73a]. **stipends** [CMP77].  
**Stochastic** [JP78, Woo79, ALS77, Dan79, JYB73, LT78b, Man75, Nel77, Pie75, SL79, Sti76, Tak73]. **stock** [Pan76]. **strong** [Koh78]. **structural**  
 [Dei78, Zel78, Kad76]. **structure** [ASW77, FB74, Hen76, Kas76, McC74].  
**structure-based** [McC74]. **structures** [BC73, Fus77]. **Studies**  
 [Wil74, Bal75, Mit77, Pag73a, Sch75a, Sow73, Wei75, Aig75, Mad76]. **study**  
 [AGS79, DM78, Gun74, Gus78, Has76, Hyl77, Kle79b, Mor79, NMM<sup>+</sup>79, Wal78, WG78]. **subject** [Aig73d, Gro75, TTC77]. **subsidized** [Kie78].  
**substitution** [BC73, SJ75]. **superlative** [Die76]. **supply**  
 [Spi77, Wal78, Wei75]. **surfaces** [CW79]. **survey** [PH77, SD79, Tag75].  
**switching** [GQ73, TZ79]. **system** [Cho77, Gal77, GJ79, Spe79, Spi77, Uri79].  
**systematic** [Bre73]. **systems**  
 [CN77, Hen79, Kel75, Kle79b, MP78, Nel76, PH77, Sch78]. **Szego** [Aig73b].

**T** [Sta74, Drè77]. **Takashi** [Aig75]. **Takayama** [Aig75]. **taking** [App79].  
**teachers** [AR75]. **Technical** [Wil79, SL79]. **technique** [HH78].  
**technologies** [Bur75]. **temporal** [BKK79, Bre73, PH77, Wei78].  
**temporally** [Hsi79]. **terms** [Pag73b]. **test**  
 [FG78, Fro74, GK78, GS79, HKM79, NN78, TW75, Tsu76, Tsu77]. **Testing**  
 [App78, App79, Fit73, Gew78, God78, Gus78, Had76, HC77, BPR77, MV74, NS79, SW78, TW79, Woo78]. **tests** [BJY73, DLA78, FHM75, Gui74, HP74, Hol77, JYB73, LT75, McE77b, NN78, SG76, Spe75, Szi78]. **Theil** [Bal75].  
**Theoretical** [PW79]. **theories** [Sta74]. **Theory**

[Hun79, Aig73a, App78, Bur75, Cho74, Cho77, Gav76, O'H77, Sta74, Tag75].  
**there** [Hur79]. **Thomas** [Maz75]. **Thorbecke** [O'H77]. **Three**  
 [Gal77, Bes79, Mar76]. **Three-stage** [Gal77, Bes79, Mar76]. **thresholds**  
 [Nel77]. **Tilburg** [Sch75a]. **Time** [ZP74, Aig79c, And74, Atk79, DLA78,  
 FHM75, GERA79, HKM79, Koe79, Koh78, KK74, LB79, NG79, NS79, Pal77,  
 PW79, Pap78, PP79, Phi73, Rob77, Tay79, Uri79, Wal78, Aig75].  
**time-additive** [Koe79]. **time-of-day**  
 [Aig79c, Atk79, GERA79, HKM79, LB79, Tay79]. **time-series** [Uri79].  
**time-series/econometric** [Uri79]. **Tinbergen** [Gav76]. **traditional** [YJ76].  
**trainees** [Gun74, Kie78]. **training** [Kie78]. **transformation** [GN76, NG79].  
**transit** [WG78]. **translog** [BC73, CM79]. **travel** [KK74]. **treatments**  
 [SG76]. **Trivedi** [Lev77a]. **true** [Spe75]. **truncated** [Hur79]. **truncation**  
 [SG76]. **TSLs** [Saw73]. **two** [Ame74, Ame75, Ame78, Dhr74, HV77, Hat74,  
 Hat76, HKM79, HH74, Phi77a, SM79]. **two-level** [HV77, HKM79].  
**two-stage** [Ame74, Ame75, HH74, Phi77a]. **two-step**  
 [Ame78, Dhr74, Hat74, Hat76]. **type** [DTH78]. **typical** [DLA78].

**U.S** [Bal75, Mit77, O'B75]. **U.S.** [BC73, CM77, MP78, Wil79]. **unbiased**  
 [Bal73]. **uncertainty** [BL75, Gro75]. **unconditional** [GR74]. **Uncorrelated**  
 [DS78a]. **under-reported** [HR74]. **underlying** [Nef79]. **underreported**  
 [HR77]. **unequal** [Sch77]. **univariate** [Pal77]. **University**  
 [Lap76, O'B75, Sta74, Tri75, Maz75, Sch75a, Wei75]. **unknown** [Mag78].  
**unobservable** [Att77]. **unobserved** [Ave79, Nel77]. **unrelated** [Bus79,  
 DS78b, Gal75, McE77a, Phi77b, Sch77, Sch78, Spe79, Sri73, SD79, SM75].  
**unstable** [Gus78]. **upon** [NN78]. **use** [But76, Dag73, GN76, Poi75b, Sal76].  
**used** [JYB73]. **using** [Att77, Drè77, Gil77, Hsi79, KK74, NG79, Spi77, TZ79].  
**utility** [CM77, GV77, Man75].

**value** [DM77, GQ75, KK74]. **value-added** [DM77]. **values** [CMP77].  
**variability** [GM79b]. **variable** [Aig73d, Ave79, GJ79, LT78a, Spe75, Vis78].  
**variables**  
 [Aok74, Att77, GN76, Gun74, GM79b, Hat78, Hau77, Hen79, Sal76].  
**variance** [Bal73, Laf77, Szc78, Tau79, TW75]. **variance-components**  
 [Tau79]. **variance-covariance** [Bal73]. **variance-ratio** [Szc78]. **variation**  
 [MNS78]. **various** [SG76]. **vector** [Gui74, Phi79a]. **viii**  
 [Maz75, O'B75, Pag73a, Sch75a]. **Vishwakarma** [Tri75]. **vol** [Bal75, Blo73].

**W** [Gav76, Mit77]. **wage** [Ken75, UM78]. **walks** [GR77]. **Wallis** [GK78].  
**Watson** [FG78]. **weak** [Woo78]. **Weaker** [McE77b]. **wealth** [Sta74]. **White**  
 [Gav76]. **Wiley** [Lev77a]. **Williams** [Pag73a]. **Winston** [Jud75].

**x** [Poi75a, Wei75]. **xi** [Aig73a, Tak73, Tri75]. **xii**  
 [Aig75, Cho74, Lee73, Ric75b, Wil74]. **xiii** [Blo73]. **xiv** [Cho77]. **xix** [Jud75].  
**xvi** [Bal75].

**Yale** [Lap76, Maz75]. **York** [Aig73a, Jud75, Kad76, Lev77a, Maz75]. **Yvan** [Dag77].

**Zellner** [Mad76, Phi77b]. **Zubrzycki** [Aig73a].

## References

**A:1973:E**

[ADZ73] D. J. A., P. J. D., and A. Z. Editorial. *Journal of Econometrics*, 1(1):1, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900018>.

**Afriat:1974:MPP**

[Afr74] S. N. Afriat. Measurement of the purchasing power of incomes with linear expansion data. *Journal of Econometrics*, 2(4):343–364, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900190>.

**Akin:1979:RCP**

[AGS79] John S. Akin, David K. Guilkey, and Robin Sickles. A random coefficient probit model with an application to a study of migration. *Journal of Econometrics*, 11(2–3):233–246, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900381>.

**Aigner:1973:BRL**

[Aig73a] D. J. Aigner. Book review: *Lectures in probability theory and mathematical statistics*: Stephan Zubrzycki, (Elsevier Publ. Co., Amsterdam and New York, 1972) xi + 321 pp. (Dfl. 47.50). *Journal of Econometrics*, 1(4):397, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900249>.

**Aigner:1973:BRM**

[Aig73b] D. J. Aigner. Book review: *Mathematical models in investment and finance*: G. P. Szego and Karl Shell (eds), (North-Holland Publ. Co., Amsterdam, 1973) 656 pp. (\$41.50). *Journal of Econometrics*, 1(4):397–398, December 1973. CODEN JECMB6. ISSN 0304-4076

(print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900250>.

**Aigner:1973:EEM**

- [Aig73c] Dennis J. Aigner. On estimation of an econometric model of short-run bank behaviour. *Journal of Econometrics*, 1(3):201–228, October 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900080>.

**Aigner:1973:RBI**

- [Aig73d] Dennis J. Aigner. Regression with a binary independent variable subject to errors of observation. *Journal of Econometrics*, 1(1):49–59, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900055>.

**Aigner:1974:MDL**

- [Aig74] D. J. Aigner. MSE dominance of least squares with errors-of-observation. *Journal of Econometrics*, 2(4):365–372, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900207>.

**Aigner:1975:BRS**

- [Aig75] Dennis J. Aigner. Book review: *Studies in economic planning over space and time*, contributions to economic analysis no. 82: George Judge and Takashi Takayama, (North-Holland, Amsterdam, 1973) xii + 727 pp., \$72.00. *Journal of Econometrics*, 3(1):94, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900706>.

**Aigner:1979:BAO**

- [Aig79a] Dennis J. Aigner. Bayesian analysis of optimal sample size and a best decision rule for experiments in direct load control. *Journal of Econometrics*, 9(1–2):209–221, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679901040>.

**Aigner:1979:BIM**

- [Aig79b] Dennis J. Aigner. A brief introduction to the methodology of optimal experimental design. *Journal of Econometrics*, 11(1):7–

26, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900514>.

**Aigner:1979:SDE**

- [Aig79c] Dennis J. Aigner. Sample design for electricity pricing experiments: Anticipated precision for a time-of-day pricing experiment. *Journal of Econometrics*, 11(1):195–205, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900587>.

**Aigner:1977:FES**

- [ALS77] Dennis Aigner, C. A. Knox Lovell, and Peter Schmidt. Formulation and estimation of stochastic frontier production function models. *Journal of Econometrics*, 6(1):21–37, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900525>.

**Aigner:1979:EI**

- [AM79] Dennis J. Aigner and Carl N. Morris. Editors' introduction. *Journal of Econometrics*, 11(1):1–5, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900502>.

**Amemiya:1974:NTS**

- [Ame74] Takeshi Amemiya. The nonlinear two-stage least-squares estimator. *Journal of Econometrics*, 2(2):105–110, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900335>.

**Amemiya:1975:NLI**

- [Ame75] Takeshi Amemiya. The nonlinear limited-information maximum-likelihood estimator and the modified nonlinear two-stage least-squares estimator. *Journal of Econometrics*, 3(4):375–386, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900548>.

**Amemiya:1977:MSR**

- [Ame77a] Takeshi Amemiya. The modified second-round estimator in the general qualitative response model. *Journal of Econometrics*, 5(3):

295–299, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900409>.

**Amemiya:1977:NHM**

- [Ame77b] Takeshi Amemiya. A note on a heteroscedastic model. *Journal of Econometrics*, 6(3):365–370, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900069>.

**Amemiya:1978:TSE**

- [Ame78] Takeshi Amemiya. On a two-step estimation of a multivariate logit model. *Journal of Econometrics*, 8(1):13–21, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900866>.

**Anderson:1974:ITS**

- [And74] O. D. Anderson. An inequality with a time series application. *Journal of Econometrics*, 2(2):189–193, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900396>.

**Anderson:1975:LAB**

- [And75] O. D. Anderson. On a lemma associated with Box, Jenkins and granger. *Journal of Econometrics*, 3(2):151–156, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900433>.

**Anderson:1977:ILR**

- [And77] Oliver D. Anderson. An inequality and a lemma revisited. *Journal of Econometrics*, 6(1):135–140, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900598>.

**Anonymous:1973:A**

- [Ano73a] Anonymous. Acknowledgement. *Journal of Econometrics*, 1(4):407, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900316>.

**Anonymous:1973:I**

- [Ano73b] Anonymous. Index. *Journal of Econometrics*, 1(4):409–410, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900328>.

**Anonymous:1973:PM**

- [Ano73c] Anonymous. Pages 1–113 (March 1973). *Journal of Econometrics*, 1(1):??, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1973:PJ**

- [Ano73d] Anonymous. Pages 115–200 (June 1973). *Journal of Econometrics*, 1(2):??, June 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1973:PO**

- [Ano73e] Anonymous. Pages 201–316 (October 1973). *Journal of Econometrics*, 1(3):??, October 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1973:PD**

- [Ano73f] Anonymous. Pages 317–410 (December 1973). *Journal of Econometrics*, 1(4):??, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1974:A**

- [Ano74a] Anonymous. Acknowledgement. *Journal of Econometrics*, 2(4):395, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900244>.

**Anonymous:1974:EB**

- [Ano74b] Anonymous. Editorial Board. *Journal of Econometrics*, 2(1):ifc, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900268>.

**Anonymous:1974:I**

- [Ano74c] Anonymous. Index. *Journal of Econometrics*, 2(4):397–398, December 1974. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900256>.

**Anonymous:1974:NI**

- [Ano74d] Anonymous. News item. *Journal of Econometrics*, 2(3):305–306, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900086>.

**Anonymous:1974:PM**

- [Ano74e] Anonymous. Pages 1–104 (May 1974). *Journal of Econometrics*, 2(1):??, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1974:PJ**

- [Ano74f] Anonymous. Pages 105–198 (July 1974). *Journal of Econometrics*, 2(2):??, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1974:PS**

- [Ano74g] Anonymous. Pages 199–306 (September 1974). *Journal of Econometrics*, 2(3):??, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1974:PD**

- [Ano74h] Anonymous. Pages 307–398 (December 1974). *Journal of Econometrics*, 2(4):??, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1975:Aa**

- [Ano75a] Anonymous. Acknowledgement. *Journal of Econometrics*, 3(4):407–408, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900597>.

**Anonymous:1975:Ab**

- [Ano75b] Anonymous. Articles. *Journal of Econometrics*, 3(4):409–410, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900603>.

**Anonymous:1975:EB**

- [Ano75c] Anonymous. Editorial Board. *Journal of Econometrics*, 3(1):ifc, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900615>.

**Anonymous:1975:E**

- [Ano75d] Anonymous. Erratum. *Journal of Econometrics*, 3(4):405, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900585>.

**Anonymous:1975:NIa**

- [Ano75e] Anonymous. News items. *Journal of Econometrics*, 3(1):103–104, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900767>.

**Anonymous:1975:NIb**

- [Ano75f] Anonymous. News items. *Journal of Econometrics*, 3(3):321–323, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900408>.

**Anonymous:1975:PF**

- [Ano75g] Anonymous. Pages 1–104 (February 1975). *Journal of Econometrics*, 3(1):??, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1975:PM**

- [Ano75h] Anonymous. Pages 105–203 (May 1975). *Journal of Econometrics*, 3(2):??, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1975:PA**

- [Ano75i] Anonymous. Pages 205–323 (August 1975). *Journal of Econometrics*, 3(3):??, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1975:PN**

- [Ano75j] Anonymous. Pages 325–410 (November 1975). *Journal of Econometrics*, 3(4):??, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1976:A**

- [Ano76a] Anonymous. Acknowledgement. *Journal of Econometrics*, 4(4): 401–402, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900300>.

**Anonymous:1976:EB**

- [Ano76b] Anonymous. Editorial board. *Journal of Econometrics*, 4(1): ifc, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900130>.

**Anonymous:1976:I**

- [Ano76c] Anonymous. Index. *Journal of Econometrics*, 4(4):403, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900312>.

**Anonymous:1976:NI**

- [Ano76d] Anonymous. News items. *Journal of Econometrics*, 4(3):301, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900403>.

**Anonymous:1976:PF**

- [Ano76e] Anonymous. Pages 1–99 (February 1976). *Journal of Econometrics*, 4(1):??, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1976:PM**

- [Ano76f] Anonymous. Pages 101–204 (May 1976). *Journal of Econometrics*, 4(2):??, May 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1976:PA**

- [Ano76g] Anonymous. Pages 205–301 (August 1976). *Journal of Econometrics*, 4(3):??, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1976:PN**

- [Ano76h] Anonymous. Pages 303–403 (November 1976). *Journal of Econometrics*, 4(4):??, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1977:A**

- [Ano77a] Anonymous. Acknowledgement. *Journal of Econometrics*, 6(3): 395–396, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900100>.

**Anonymous:1977:EBa**

- [Ano77b] Anonymous. Editorial Board. *Journal of Econometrics*, 5(1): iv, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900306>.

**Anonymous:1977:EBb**

- [Ano77c] Anonymous. Editorial Board. *Journal of Econometrics*, 6(1): ifc, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900501>.

**Anonymous:1977:E**

- [Ano77d] Anonymous. Erratum. *Journal of Econometrics*, 6(2):261, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900197>.

**Anonymous:1977:Ia**

- [Ano77e] Anonymous. Index. *Journal of Econometrics*, 5(3):405–406, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900495>.

**Anonymous:1977:Ib**

- [Ano77f] Anonymous. Index. *Journal of Econometrics*, 6(3):397–398, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900112>.

**Anonymous:1977:NIb**

- [Ano77g] Anonymous. News item. *Journal of Econometrics*, 5(3):403, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900483>.

**Anonymous:1977:NIa**

- [Ano77h] Anonymous. News items. *Journal of Econometrics*, 5(2):261–263, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767790029X>.

**Anonymous:1977:PJa**

- [Ano77i] Anonymous. Pages 1–133 (January 1977). *Journal of Econometrics*, 5(1):??, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1977:PJb**

- [Ano77j] Anonymous. Pages 1–145 (July 1977). *Journal of Econometrics*, 6(1):??, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1977:PMa**

- [Ano77k] Anonymous. Pages 135–263 (March 1977). *Journal of Econometrics*, 5(2):??, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1977:PS**

- [Ano77l] Anonymous. Pages 147–261 (September 1977). *Journal of Econometrics*, 6(2):??, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1977:PN**

- [Ano77m] Anonymous. Pages 263–398 (November 1977). *Journal of Econometrics*, 6(3):??, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1977:PMb**

- [Ano77n] Anonymous. Pages 265–406 (May 1977). *Journal of Econometrics*, 5(3):??, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1978:A**

- [Ano78a] Anonymous. Announcement. *Journal of Econometrics*, 7(3): 397, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900635>.

**Anonymous:1978:C**

- [Ano78b] Anonymous. Corrigenda. *Journal of Econometrics*, 8(2):265, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900362>.

**Anonymous:1978:EBa**

- [Ano78c] Anonymous. Editorial board. *Journal of Econometrics*, 7(1): ii, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900015>.

**Anonymous:1978:EBb**

- [Ano78d] Anonymous. Editorial Board. *Journal of Econometrics*, 8(1): ifc, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900842>.

**Anonymous:1978:Ia**

- [Ano78e] Anonymous. Index. *Journal of Econometrics*, 7(3):399–400, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900647>.

**Anonymous:1978:Ib**

- [Ano78f] Anonymous. Index. *Journal of Econometrics*, 8(3):399–400, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900544>.

**Anonymous:1978:NIE**

- [Ano78g] Anonymous. New items: European meeting of the Econometric Society, Geneva, 1978. *Journal of Econometrics*, 7(1):131–132, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900143>.

**Anonymous:1978:PAb**

- [Ano78h] Anonymous. Pages 1–125 (August 1978). *Journal of Econometrics*, 8(1):??, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1978:PF**

- [Ano78i] Anonymous. Pages 1–132 (February 1978). *Journal of Econometrics*, 7(1):??, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1978:PO**

- [Ano78j] Anonymous. Pages 127–265 (October 1978). *Journal of Econometrics*, 8(2):??, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1978:PJ**

- [Ano78k] Anonymous. Pages 133–261 (June 1978). *Journal of Econometrics*, 7(2):??, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1978:PAa**

- [Ano78l] Anonymous. Pages 263–400 (April 1978). *Journal of Econometrics*, 7(3):??, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1978:PD**

- [Ano78m] Anonymous. Pages 267–400 (December 1978). *Journal of Econometrics*, 8(3):??, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1979:AJE**

- [Ano79a] Anonymous. Acknowledgement: *Journal of Econometrics* — 1978. *Journal of Econometrics*, 9(1–2):239–240, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

URL <http://www.sciencedirect.com/science/article/pii/0304407679901064>.

**Anonymous:1979:A**

- [Ano79b] Anonymous. Announcement. *Journal of Econometrics*, 10(1): 125, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900721>.

**Anonymous:1979:Ca**

- [Ano79c] Anonymous. Corrigenda. *Journal of Econometrics*, 10(2):261, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900113>.

**Anonymous:1979:Cb**

- [Ano79d] Anonymous. Corrigenda. *Journal of Econometrics*, 10(3):385, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900903>.

**Anonymous:1979:EBa**

- [Ano79e] Anonymous. Editorial Board. *Journal of Econometrics*, 9(1–2): ii, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900927>.

**Anonymous:1979:EBb**

- [Ano79f] Anonymous. Editorial Board. *Journal of Econometrics*, 10(1): ii, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900599>.

**Anonymous:1979:EBc**

- [Ano79g] Anonymous. Editorial Board. *Journal of Econometrics*, 11(1): ii, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900496>.

**Anonymous:1979:EI**

- [Ano79h] Anonymous. Editors' introduction. *Journal of Econometrics*, 9 (1–2):1–9, January 1979. CODEN JECMB6. ISSN 0304-4076

(print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900939>.

**Anonymous:1979:E**

- [Ano79i] Anonymous. Erratum. *Journal of Econometrics*, 9(3):391, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900824>.

**Anonymous:1979:EDP**

- [Ano79j] Anonymous. European doctoral program in quantitative economics. *Journal of Econometrics*, 9(3):393, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900836>.

**Anonymous:1979:Ia**

- [Ano79k] Anonymous. Index. *Journal of Econometrics*, 9(3):395–396, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900848>.

**Anonymous:1979:Ib**

- [Ano79l] Anonymous. Index. *Journal of Econometrics*, 10(3):387–388, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900915>.

**Anonymous:1979:Ic**

- [Ano79m] Anonymous. Index. *Journal of Econometrics*, 11(2–3):369, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900484>.

**Anonymous:1979:NI**

- [Ano79n] Anonymous. News item. *Journal of Econometrics*, 11(2–3):367, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900472>.

**Anonymous:1979:PAa**

- [Ano79o] Anonymous. Pages 1–125 (April 1979). *Journal of Econometrics*, 10(1):??, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1979:PS**

- [Ano79p] Anonymous. Pages 1–205 (September 1979). *Journal of Econometrics*, 11(1):??, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1979:PJa**

- [Ano79q] Anonymous. Pages 1–240 (January 1979). *Journal of Econometrics*, 9(1–2):??, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1979:PJb**

- [Ano79r] Anonymous. Pages 127–261 (June 1979). *Journal of Econometrics*, 10(2):??, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1979:POD**

- [Ano79s] Anonymous. Pages 207–369 (October–December 1979). *Journal of Econometrics*, 11(2–3):??, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1979:PF**

- [Ano79t] Anonymous. Pages 241–396 (February 1979). *Journal of Econometrics*, 9(3):??, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Anonymous:1979:PAb**

- [Ano79u] Anonymous. Pages 263–388 (August 1979). *Journal of Econometrics*, 10(3):??, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic).

**Aoki:1974:NIC**

- [Aok74] Masanao Aoki. Non-interacting control of macroeconomic variables: Implications on policy mix considerations. *Journal of Econometrics*, 2(3):261–281, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900050>.

**Appelbaum:1978:TNP**

- [App78] Elie Appelbaum. Testing neoclassical production theory. *Journal of Econometrics*, 7(1):87–102, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900076>.

**Appelbaum:1979:TPT**

- [App79] Elie Appelbaum. Testing price taking behavior. *Journal of Econometrics*, 9(3):283–294, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900757>.

**Antos:1975:DMP**

- [AR75] Joseph R. Antos and Sherwin Rosen. Discrimination in the market for public school teachers. *Journal of Econometrics*, 3(2):123–150, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900421>.

**Aigner:1974:INN**

- [AS74] D. J. Aigner and T. Sawa. Identification and normalization: A note. *Journal of Econometrics*, 2(4):389–391, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900220>.

**Ansley:1977:SMA**

- [ASW77] Craig F. Ansley, W. Allen Spivey, and William J. Wroblewski. On the structure of moving average processes. *Journal of Econometrics*, 6(1):121–134, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900586>.

**Atkinson:1979:RTD**

- [Atk79] Scott E. Atkinson. Responsiveness to time-of-day electricity pricing: First empirical results. *Journal of Econometrics*, 9(1-2):79–95, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900976>.

**Attfield:1977:EMC**

- [Att77] Clifford L. F. Attfield. Estimation of a model containing unobservable variables using grouped observations: An application to

the permanent income hypothesis. *Journal of Econometrics*, 6(1): 51–63, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900549>.

**Avery:1979:MMP**

- [Ave79] Robert B. Avery. Modeling monetary policy as an unobserved variable. *Journal of Econometrics*, 10(3):291–311, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900861>.

**Aigner:1978:E**

- [AZ78] Dennis Aigner and Arnold Zellner. Editorial. *Journal of Econometrics*, 8(3):267, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900477>.

**Balestra:1973:BQU**

- [Bal73] Pietro Balestra. Best quadratic unbiased estimators of the variance-covariance matrix in normal regression. *Journal of Econometrics*, 1(1):17–28, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900031>.

**Balestra:1975:BRS**

- [Bal75] Pietro Balestra. Book review: *Statistical decomposition analysis with applications in the social and administrative sciences: Henri Theil, studies in mathematical and managerial economics*, vol. 14 (North-Holland, Amsterdam, 1972) xvi + 337 pp., U.S. \$22.50. *Journal of Econometrics*, 3(3):319, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767590038X>.

**Berndt:1973:TFS**

- [BC73] Ernst R. Berndt and Laurits R. Christensen. The translog function and the substitution of equipment, structures, and labor in U.S. manufacturing 1929–68. *Journal of Econometrics*, 1(1):81–113, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900079>.

**Berzeg:1979:ECM**

- [Ber79] Korhan Berzeg. The error components model: Conditions for the existence of the maximum likelihood estimates. *Journal of Econometrics*, 10(1):99–102, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900678>.

**Besley:1979:CCF**

- [Bes79] David A. Besley. On the computational competitiveness of full-information maximum-likelihood and three-stage least-squares in the estimation of nonlinear, simultaneous-equations models. *Journal of Econometrics*, 9(3):315–342, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900770>.

**Betancourt:1977:CPI**

- [Bet77] Roger R. Betancourt. On the consequences of planning interval specification error for the estimation of dynamic models. *Journal of Econometrics*, 6(2):237–242, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900173>.

**Battese:1975:E**

- [BF75] George E. Battese and Wayne A. Fuller. Erratum. *Journal of Econometrics*, 3(2):203, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900512>.

**Bock:1973:SCE**

- [BJY73] M. E. Bock, G. G. Judge, and T. A. Yancey. Some comments on estimation in regression after preliminary tests of significance. *Journal of Econometrics*, 1(2):191–200, June 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900171>.

**Barth:1979:TCS**

- [BKK79] James Barth, Arthur Kraft, and John Kraft. A temporal cross-section approach to the price equation. *Journal of Econometrics*, 11(2–3):335–351, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900447>.

**Blair:1975:NIU**

- [BL75] Roger D. Blair and Rafael Lusky. A note on the influence of uncertainty on estimation of production function models. *Journal of Econometrics*, 3(4):391–394, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900561>.

**Bloch:1973:BRE**

- [Blo73] Harry Bloch. Book review: *The economics of advertising*, Contributions to economic analysis, vol. 80: Richard Schmalensee (North-Holland Publ. Co., Amsterdam, 1972) xiii + 312 pp. (\$19.00). *Journal of Econometrics*, 1(4):401–402, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900286>.

**Beach:1978:FML**

- [BM78] Charles M. Beach and James G. MacKinnon. Full maximum likelihood estimation of second-order autoregressive error models. *Journal of Econometrics*, 7(2):187–198, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900684>.

**Blackorby:1977:TSR**

- [BPR77] Charles Blackorby, Daniel Primont, and R. Robert Russell. On testing separability restrictions with flexible functional forms. *Journal of Econometrics*, 5(2):195–209, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900240>.

**Brewer:1973:SCT**

- [Bre73] K. R. W. Brewer. Some consequences of temporal aggregation and systematic sampling for ARMA and ARMAX models. *Journal of Econometrics*, 1(2):133–154, June 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900158>.

**Burgess:1975:DTP**

- [Bur75] David F. Burgess. Duality theory and pitfalls in the specification of technologies. *Journal of Econometrics*, 3(2):105–121, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767590041X>.

**Buse:1979:GFS**

- [Bus79] A. Buse. Goodness-of-fit in the seemingly unrelated regressions model: A generalization. *Journal of Econometrics*, 10(1):109–113, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900691>.

**Butter:1976:UMQ**

- [But76] F. A. G. Den Butter. The use of monthly and quarterly data in an ARMA model. *Journal of Econometrics*, 4(4):311–324, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900221>.

**Brook:1973:NEI**

- [BW73] Richard Brook and T. D. Wallace. A note on extraneous information in regression. *Journal of Econometrics*, 1(3):315–316, October 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900134>.

**Chamberlain:1977:EIA**

- [Cha77] Gary Chamberlain. Education, income, and ability revisited. *Journal of Econometrics*, 5(2):241–257, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900276>.

**Chow:1974:BRO**

- [Cho74] Gregory C. Chow. Book review: *Optimal planning for economic stabilization: The application of control theory to stabilization policy*: R. S. Pindyck (North-Holland, Amsterdam, 1973) xii + 167 pp. *Journal of Econometrics*, 2(2):197–198, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900414>.

**Chow:1977:BRO**

- [Cho77] Gregory C. Chow. Book review: *Optimal control and system theory in dynamic economic analysis*: Masanao Aoki, (North-Holland, Amsterdam, 1976) xiv + 400 pp. *Journal of Econometrics*, 6(1):143–144, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900628>.

**Christensen:1977:EUC**

- [CM77] Laurits R. Christensen and Marilyn E. Manser. Estimating U.S. consumer preferences for meat with a flexible utility function. *Journal of Econometrics*, 5(1):37–53, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900331>.

**Corbo:1979:TPF**

- [CM79] Vittorio Corbo and Patricio Meller. The translog production function: Some evidence from establishment data. *Journal of Econometrics*, 10(2):193–199, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900046>.

**Comay:1977:OVS**

- [CMP77] Yochanan P. Comay, Arie Melnik, and Moshe A. Pollatschek. Option values, stipends and the returns to educational investment. *Journal of Econometrics*, 6(2):243–260, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900185>.

**Carter:1977:CCS**

- [CN77] Richard A. L. Carter and Anirudh L. Nagar. Coefficients of correlation for simultaneous equation systems. *Journal of Econometrics*, 6(1):39–50, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900537>.

**Conlisk:1979:DSE**

- [Con79] John Conlisk. Design for simultaneous equations. *Journal of Econometrics*, 11(1):63–76, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990054X>.

**Corradi:1977:SDL**

- [Cor77] Corrado Corradi. Smooth distributed lag estimators and smoothing spline functions in Hilbert spaces. *Journal of Econometrics*, 5(2):211–219, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900252>.

**Corradi:1979:NCM**

- [Cor79] Corrado Corradi. A note on the computation of maximum likelihood estimates in linear regression models with autocorrelated errors. *Journal of Econometrics*, 11(2-3):303–317, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900423>.

**Crawford:1979:ELM**

- [Cra79] Robert G. Crawford. Expectations and labor market adjustments. *Journal of Econometrics*, 11(2-3):207–232, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990037X>.

**Conlisk:1979:MOE**

- [CW79] John Conlisk and Harold Watts. A model for optimizing experimental designs for estimating response surfaces. *Journal of Econometrics*, 11(1):27–42, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900526>.

**Dagenais:1973:UIO**

- [Dag73] Marcel G. Dagenais. The use of incomplete observations in multiple regression analysis: A generalized least squares approach. *Journal of Econometrics*, 1(4):317–328, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900183>.

**Dagenais:1976:IOS**

- [Dag76] Marcel G. Dagenais. Incomplete observations and simultaneous-equations models. *Journal of Econometrics*, 4(3):231–241, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900348>.

**Dagenais:1977:BRI**

- [Dag77] Denyse L. Dagenais. Book review: *Introduction à l'économétrie*: Yvan Langaskens, (Librairie Droz, Geneva, 1975) approx. 670 pp. \$30.00. *Journal of Econometrics*, 6(1):144–145, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767790063X>.

**Dansby:1979:MPP**

- [Dan79] Robert E. Dansby. Multi-period pricing with stochastic demand. *Journal of Econometrics*, 9(1-2):223-237, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679901052>.

**DeJong:1978:DFJ**

- [De 78] Piet De Jong. Determining the final form of a linear dynamic econometric model. *Journal of Econometrics*, 8(2):181-192, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900271>.

**Dhrymes:1974:APF**

- [DE74] Phoebus J. Dhrymes and H. Erilat. Asymptotic properties of full information estimators in dynamic autoregressive simultaneous equation models. *Journal of Econometrics*, 2(3):247-259, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900049>.

**Deistler:1978:SIL**

- [Dei78] Manfred Deistler. The structural identifiability of linear models with autocorrelated errors in the case of cross-equation restrictions. *Journal of Econometrics*, 8(1):23-31, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900878>.

**Dent:1976:ICS**

- [Den76] Warren Dent. Information and computation in simultaneous equations estimation. *Journal of Econometrics*, 4(1):89-95, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767690018X>.

**Denton:1978:SEE**

- [Den78] Frank T. Denton. Single-equation estimators and aggregation restrictions when equations have the same sets of regressors. *Journal of Econometrics*, 8(2):173-179, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767890026X>.

**Doran:1978:IOE**

- [DG78] H. E. Doran and W. E. Griffiths. Inconsistency of the OLS estimator of the partial adjustment-adaptive expectations model. *Journal of Econometrics*, 7(2):133–146, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900659>.

**Dhrymes:1974:NET**

- [Dhr74] Phoebus J. Dhrymes. A note on an efficient two-step estimator. *Journal of Econometrics*, 2(3):301–304, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900074>.

**Diewert:1975:BRP**

- [Die75] W. E. Diewert. Book review: *Production functions: An integration of micro and macro, short run and long run aspects*: L. Johansen, (North-Holland, Amsterdam, 1972) 274 pp. *Journal of Econometrics*, 3(1):97–99, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900743>.

**Diewert:1976:ESI**

- [Die76] W. E. Diewert. Exact and superlative index numbers. *Journal of Econometrics*, 4(2):115–145, May 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/0304407676900099>.

**Dubbelman:1978:TCE**

- [DLA78] C. Dubbelman, A. S. Louter, and A. P. J. Abrahamse. On typical characteristics of economic time series and the relative qualities of five autocorrelation tests. *Journal of Econometrics*, 8(3):295–306, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900490>.

**Denny:1977:ERV**

- [DM77] Michael Denny and Doug May. The existence of a real value-added function in the Canadian manufacturing sector. *Journal of Econometrics*, 5(1):55–69, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900343>.

**Dent:1978:MCS**

- [DM78] Warren Dent and An-Sik Min. A Monte Carlo study of autoregressive integrated moving average processes. *Journal of Econometrics*, 7(1):23–55, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900040>.

**Day:1973:CDM**

- [DN73] Richard H. Day and Jon P. Nelson. A class of dynamic models for describing and projecting industrial development. *Journal of Econometrics*, 1(2):155–180, June 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767390016X>.

**Dreze:1977:BRA**

- [Drè77] Jacques H. Drèze. Bayesian regression analysis using polyt densities. *Journal of Econometrics*, 6(3):329–354, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900045>.

**Dent:1978:URL**

- [DS78a] Warren T. Dent and George P. H. Styan. Uncorrelated residuals from linear models. *Journal of Econometrics*, 7(2):211–225, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900702>.

**Dwivedi:1978:OLS**

- [DS78b] T. D. Dwivedi and V. K. Srivastava. Optimality of least squares in the seemingly unrelated regression equation model. *Journal of Econometrics*, 7(3):391–395, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900623>.

**DeHaan:1978:APC**

- [DTH78] Laurens De Haan and Elselien Taconis-Haantjes. Asymptotic properties of a correlation coefficient type statistic connected with the general linear model. *Journal of Econometrics*, 7(1):15–21, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900039>.

**Farebrother:1979:EAD**

- [Far79] R. W. Farebrother. Estimation with aggregated data. *Journal of Econometrics*, 10(1):43–55, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900630>.

**Fuller:1974:ELM**

- [FB74] Wayne A. Fuller and George E. Battese. Estimation of linear models with crossed-error structure. *Journal of Econometrics*, 2(1):67–78, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767490030X>.

**Fomby:1978:COL**

- [FG78] Thomas B. Fomby and David K. Guilkey. On choosing the optimal level of significance for the Durbin–Watson test and the Bayesian alternative. *Journal of Econometrics*, 8(2):203–213, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900295>.

**Ferber:1979:SEE**

- [FH79] Robert Ferber and Werner Z. Hirsch. Social experiments in economics. *Journal of Econometrics*, 11(1):77–115, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900551>.

**Farley:1975:SCT**

- [FHM75] John U. Farley, Melvin Hinich, and Timothy W. McGuire. Some comparisons of tests for a shift in the slopes of a multivariate linear time series model. *Journal of Econometrics*, 3(3):297–318, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900378>.

**Fisher:1976:NPE**

- [Fis76] Walter D. Fisher. Normalization in point estimation. *Journal of Econometrics*, 4(3):243–252, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767690035X>.

**Fisher:1978:R**

- [Fis78] Walter D. Fisher. Reply. *Journal of Econometrics*, 7(1):127, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767890012X>.

**Fitts:1973:TAA**

- [Fit73] John Fitts. Testing for autocorrelation in the autoregressive moving average error model. *Journal of Econometrics*, 1(4):363–376, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900225>.

**Froyen:1974:TEM**

- [Fro74] Richard T. Froyen. A test of the endogeneity of monetary policy. *Journal of Econometrics*, 2(2):175–188, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900384>.

**Farebrother:1974:GCE**

- [FS74] R. W. Farebrother and N. E. Savin. The graph of the  $k$ -class estimator: An algebraic and statistical interpretation. *Journal of Econometrics*, 2(4):373–388, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900219>.

**Fuss:1977:DEC**

- [Fus77] Melvyn A. Fuss. The demand for energy in Canadian manufacturing: An example of the estimation of production structures with many inputs. *Journal of Econometrics*, 5(1):89–116, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900367>.

**Gabrielsen:1978:CI**

- [Gab78] Arne Gabrielsen. Consistency and identifiability. *Journal of Econometrics*, 8(2):261–263, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900350>.

**Gallant:1975:SUN**

- [Gal75] A. Ronald Gallant. Seemingly unrelated nonlinear regressions. *Journal of Econometrics*, 3(1):35–50, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900640>.

**Gallant:1977:TSL**

- [Gal77] A. Ronald Gallant. Three-stage least-squares estimation for a system of simultaneous, nonlinear, implicit equations. *Journal of Econometrics*, 5(1):71–88, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900355>.

**Gastwirth:1975:EFM**

- [Gas75] Joseph L. Gastwirth. The estimation of a family of measures of economic inequality. *Journal of Econometrics*, 3(1):61–70, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900676>.

**Gaver:1976:BRE**

- [Gav76] Ken Gaver. Book review: *Econometrics and economic theory: Essays in honour of Jan Tinbergen*. W. Sellekaerts (International Arts and Sciences Press, White Plains, N.Y., 1974). *Journal of Econometrics*, 4(4):399, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900282>.

**Gill:1978:POA**

- [GB78] Leonard Gill and Sophocles N. Brissimis. Polynomial operators and the asymptotic distribution of dynamic multipliers. *Journal of Econometrics*, 7(3):373–384, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767890060X>.

**Griffiths:1979:BER**

- [GDP79] William E. Griffiths, Ross G. Drynan, and Surekha Prakash. Bayesian estimation of a random coefficient model. *Journal of Econometrics*, 10(2):201–220, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900058>.

**Geraci:1976:ISE**

- [Ger76] Vincent J. Geraci. Identification of simultaneous equation models with measurement error. *Journal of Econometrics*, 4(3):263–283, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900373>.

**Granger:1979:RLC**

- [GERA79] Clive W. J. Granger, Robert Engle, Ramu Ramanathan, and Allan Andersen. Residential load curves and time-of-day pricing: An econometric analysis. *Journal of Econometrics*, 9(1–2):13–32, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900940>.

**Geweke:1978:TES**

- [Gew78] John Geweke. Testing the exogeneity specification in the complete dynamic simultaneous equation model. *Journal of Econometrics*, 7(2):163–185, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900672>.

**Giles:1975:DBA**

- [Gil75] D. E. A. Giles. Discriminating between autoregressive forms: A Monte Carlo comparison of Bayesian and ad hoc methods. *Journal of Econometrics*, 3(3):229–248, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900330>.

**Gilbert:1977:RUM**

- [Gil77] Christopher L. Gilbert. Regression using mixed annual and quarterly data. *Journal of Econometrics*, 5(2):221–239, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900264>.

**Gallant:1979:SIS**

- [GJ79] A. Ronald Gallant and Dale W. Jorgenson. Statistical inference for a system of simultaneous, non-linear, implicit equations in the context of instrumental variable estimation. *Journal of Econometrics*, 11(2–3):275–302, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900411>.

**Giles:1978:FOA**

- [GK78] D. E. A. Giles and M. L. King. Fourth-order autocorrelation: Further significance points for the Wallis test. *Journal of Econometrics*, 8(2):255–259, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900349>.

**Gourieroux:1979:CJP**

- [GM79a] Christian Gourieroux and Alain Monfort. On the characterization of a joint probability distribution by conditional distributions. *Journal of Econometrics*, 10(1):115–118, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900708>.

**Gupta:1979:OVV**

- [GM79b] Yash Pal Gupta and Esfandiar Maasoumi. Omitted variables, variability of estimated parameters and the appearance of autocorrelated disturbances. *Journal of Econometrics*, 9(3):379–385, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900800>.

**Granger:1974:SRE**

- [GN74] C. W. J. Granger and P. Newbold. Spurious regressions in econometrics. *Journal of Econometrics*, 2(2):111–120, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900347>.

**Granger:1976:URD**

- [GN76] C. W. J. Granger and P. Newbold. The use of  $R^2$  to determine the appropriate transformation of regression variables. *Journal of Econometrics*, 4(3):205–210, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900324>.

**Godfrey:1978:TMH**

- [God78] Leslie G. Godfrey. Testing for multiplicative heteroskedasticity. *Journal of Econometrics*, 8(2):227–236, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900313>.

**Goldfeld:1973:MMS**

- [GQ73] Stephen M. Goldfeld and Richard E. Quandt. A Markov model for switching regressions. *Journal of Econometrics*, 1(1):3–15, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767390002X>.

**Goldfeld:1975:EDM**

- [GQ75] Stephen M. Goldfeld and Richard E. Quandt. Estimation in a disequilibrium model and the value of information. *Journal of Econometrics*, 3(4):325–348, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900524>.

**Gonedes:1974:BAU**

- [GR74] Nicholas J. Gonedes and Harry V. Roberts. Bayesian assessment of the unconditional mean square error of repeated predictions from a regression equation. *Journal of Econometrics*, 2(3):221–240, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900025>.

**Gonedes:1977:DRW**

- [GR77] Nicholas J. Gonedes and Harry V. Roberts. Differencing of random walks and near random walks. *Journal of Econometrics*, 6(3):289–308, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900021>.

**Giles:1979:MSE**

- [GR79a] D. E. A. Giles and A. C. Rayner. The mean squared errors of the maximum likelihood and natural-conjugate Bayes regression estimators. *Journal of Econometrics*, 11(2–3):319–334, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900435>.

**Gollop:1979:FIO**

- [GR79b] Frank M. Gollop and Mark J. Roberts. Firm interdependence in oligopolistic markets. *Journal of Econometrics*, 10(3):313–331, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900873>.

**Grether:1974:COD**

- [Gre74] David M. Grether. Correlations with ordinal data. *Journal of Econometrics*, 2(3):241–246, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900037>.

**Grossman:1975:REE**

- [Gro75] Sanford Grossman. Rational expectations and the econometric modeling of markets subject to uncertainty: A Bayesian approach. *Journal of Econometrics*, 3(3):255–272, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900354>.

**Guilkey:1979:SSS**

- [GS79] David K. Guilkey and Peter Schmidt. Some small sample properties of estimators and test statistics in the multivariate logit model. *Journal of Econometrics*, 10(1):33–42, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900629>.

**Guilkey:1974:ATF**

- [Gui74] David K. Guilkey. Alternative tests for a first-order vector autoregressive error specification. *Journal of Econometrics*, 2(1):95–104, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900323>.

**Gunderson:1974:RTS**

- [Gun74] Morley Gunderson. Retention of trainees: A study with dichotomous dependent variables. *Journal of Econometrics*, 2(1):79–93, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900311>.

**Gustafson:1978:TUE**

- [Gus78] Elizabeth F. Gustafson. Testing unstable econometric models for stability: An empirical study. *Journal of Econometrics*, 8(2):193–201, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900283>.

**Guthrie:1976:NBE**

- [Gut76] Robert S. Guthrie. A note on the Bayesian estimation of Solow's distributed lag model. *Journal of Econometrics*, 4(3):295–300, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900397>.

**Goldberg:1977:SAP**

- [GV77] Michael A. Goldberg and Ashok Vora. Spectral analysis of public utility returns. *Journal of Econometrics*, 6(1):79–101, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900562>.

**Haddad:1976:TIS**

- [Had76] C. L. Haddad. Testing income series: An application of principal components. *Journal of Econometrics*, 4(1):27–40, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900154>.

**Hasenkamp:1976:SMO**

- [Has76] Georg Hasenkamp. A study of multiple-output production functions: Klein's railroad study revisited. *Journal of Econometrics*, 4(3):253–262, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900361>.

**Hatanaka:1974:ETS**

- [Hat74] Michio Hatanaka. An efficient two-step estimator for the dynamic adjustment model with autoregressive errors. *Journal of Econometrics*, 2(3):199–220, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900013>.

**Hatanaka:1976:SET**

- [Hat76] Michio Hatanaka. Several efficient two-step estimators for the dynamic simultaneous equations model with autoregressive disturbances. *Journal of Econometrics*, 4(2):189–204, May 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/0304407676900129>.

**Hatanaka:1978:EEM**

- [Hat78] Michio Hatanaka. On the efficient estimation methods for the macro-economic models nonlinear in variables. *Journal of Econometrics*, 8(3):323–356, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900519>.

**Hausman:1977:EVS**

- [Hau77] Jerry A. Hausman. Errors in variables in simultaneous equation models. *Journal of Econometrics*, 5(3):389–401, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900471>.

**Harvey:1977:TFM**

- [HC77] Andrew C. Harvey and Patrick Collier. Testing for functional misspecification in regression analysis. *Journal of Econometrics*, 6(1):103–119, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900574>.

**Hendry:1976:SSE**

- [Hen76] David F. Hendry. The structure of simultaneous equations estimators. *Journal of Econometrics*, 4(1):51–88, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900178>.

**Hendry:1979:BII**

- [Hen79] David F. Hendry. The behaviour of inconsistent instrumental variables estimators in dynamic systems with autocorrelated errors. *Journal of Econometrics*, 9(3):295–314, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900769>.

**Higgins:1973:EMA**

- [HF73] C. I. Higgins and V. W. Fitzgerald. An econometric model of the Australian economy. *Journal of Econometrics*, 1(3):229–265, October 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900092>.

**Hendry:1974:MCM**

- [HH74] David F. Hendry and Robin W. Harrison. Monte Carlo methodology and the small sample behaviour of ordinary and two-stage least squares. *Journal of Econometrics*, 2(2):151–174, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900372>.

**Hamlen:1978:HAA**

- [HH78] Susan S. Hamlen and William A. Hamlen. Harmonic alternatives to the Almon polynomial technique. *Journal of Econometrics*, 7(1):57–66, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900052>.

**Hausmann:1979:TLE**

- [HKM79] J. A. Hausmann, M. Kinnucan, and D. McFadden. A two-level electricity demand model: Evaluation of the Connecticut time-of-day pricing test. *Journal of Econometrics*, 10(3):263–289, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990085X>.

**Hendricks:1977:CPE**

- [HKP77] Wallace Hendricks, Roger Koenker, and Robert Podlasek. Consumption patterns for electricity. *Journal of Econometrics*, 5(2):135–153, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900203>.

**Hendricks:1979:RDE**

- [HKP79] Wallace Hendricks, Roger Koenker, and Dale J. Poirier. Residential demand for electricity: An econometric approach. *Journal of Econometrics*, 9(1–2):33–57, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900952>.

**Ho:1979:RID**

- [Ho79] Dit Sang Ho. The reconstruction of index data in aggregative econometric models. *Journal of Econometrics*, 10(3):333–359, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900885>.

**Holland:1977:MSE**

- [Hol77] Burt S. Holland. Mean square error tests for restrictions in singular linear models. *Journal of Econometrics*, 6(3):355–363, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900057>.

**Harvey:1974:CPS**

- [HP74] A. C. Harvey and G. D. A. Phillips. A comparison of the power of some tests for heteroskedasticity in the general linear model. *Journal of Econometrics*, 2(4):307–316, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900165>.

**Hartley:1974:EPL**

- [HR74] Michael J. Hartley and Nagesh S. Revankar. On the estimation of the Pareto law from under-reported data. *Journal of Econometrics*, 2(4):327–341, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900189>.

**Hinkley:1977:EPL**

- [HR77] David V. Hinkley and Nagesh S. Revankar. Estimation of the Pareto law from underreported data: A further analysis. *Journal of Econometrics*, 5(1):1–11, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900318>.

**Hymans:1976:AH1**

- [HS76] Saul H. Hymans and Harold T. Shapiro. The allocation of household income to food consumption. *Journal of Econometrics*, 4(2):167–188, May 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/0304407676900117>.

**Hsiao:1979:LRU**

- [Hsi79] Cheng Hsiao. Linear regression using both temporally aggregated and temporally disaggregated data. *Journal of Econometrics*, 10(2):243–252, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900083>.

**Huntzinger:1979:MAR**

- [Hun79] R. La Var Huntzinger. Market analysis with rational expectations: Theory and estimation. *Journal of Econometrics*, 10(2): 127–145, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900010>.

**Hurd:1973:BRI**

- [Hur73] Michael D. Hurd. Book review: *An introduction to applied macroeconomics*: Edwin Kuh and Richard Schmalensee, (North-Holland Publ. Co., Amsterdam, 1972) 240 pp. (Dfl. 40.00). *Journal of Econometrics*, 1(4):403–406, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900304>.

**Hurd:1979:ETS**

- [Hur79] Michael Hurd. Estimation in truncated samples when there is heteroscedasticity. *Journal of Econometrics*, 11(2–3):247–258, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900393>.

**Harkema:1977:BNB**

- [HV77] Rins Harkema and Sybrand Schim Van Der Loeff. On Bayesian and non-Bayesian estimation of a two-level CES production function for the Dutch manufacturing sector. *Journal of Econometrics*, 5(2):155–165, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900215>.

**Hylleberg:1977:CSF**

- [Hyl77] Svend Hylleberg. A comparative study of finite sample properties of band spectrum regression estimators. *Journal of Econometrics*, 5(2):167–182, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900227>.

**Just:1978:SSP**

- [JP78] Richard E. Just and Rulon D. Pope. Stochastic specification of production functions and economic implications. *Journal of Econometrics*, 7(1):67–86, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900064>.

**Judge:1975:BRA**

- [Jud75] George Judge. Book review: *Applied multivariate analysis*: S. James Press, (Holt, Rinehart and Winston, New York, 1972) xix + 521 pp. *Journal of Econometrics*, 3(3):320, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900391>.

**Judge:1973:PEA**

- [JYB73] G. G. Judge, T. A. Yancey, and M. E. Bock. Properties of estimators after preliminary tests of significance when stochastic restrictions are used in regression. *Journal of Econometrics*, 1(1): 29–47, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900043>.

**Kadane:1976:BRS**

- [Kad76] Joseph B. Kadane. Book review: *Structural equation model in the social sciences*: A. S. Goldberger and O. D. Duncan, eds. (Seminar Press, New York, 1973). *Journal of Econometrics*, 4(1): 97, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900191>.

**Kadane:1978:CNP**

- [Kad78a] Joseph B. Kadane. A comment on “normalization in point estimation”. *Journal of Econometrics*, 7(1):123–125, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900118>.

**Kadane:1978:R**

- [Kad78b] Joseph B. Kadane. Rejoinder. *Journal of Econometrics*, 7(1): 129, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900131>.

**Kakwani:1977:EEE**

- [Kak77] Nanak Kakwani. On the estimation of Engel elasticities from grouped observations with application to Indonesian data. *Journal of Econometrics*, 6(1):1–19, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900513>.

**Kakwani:1978:NME**

- [Kak78] Nanak Kakwani. A new method of estimating Engel elasticities. *Journal of Econometrics*, 8(1):103–110, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900921>.

**Kassouf:1976:LSO**

- [Kas76] S. T. Kassouf. The lag structure of option price. *Journal of Econometrics*, 4(4):303–310, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767690021X>.

**Keller:1975:NCL**

- [Kel75] Wouter J. Keller. A new class of limited-information estimators for simultaneous equations systems. *Journal of Econometrics*, 3(1):71–92, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900688>.

**Kenward:1975:ADM**

- [Ken75] Lloyd R. Kenward. Autocorrelation and dynamic methodology with an application to wage determination models. *Journal of Econometrics*, 3(2):179–187, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900469>.

**Kiefer:1978:FSO**

- [Kie78] Nicholas M. Kiefer. Federally subsidized occupational training and the employment and earnings of male trainees. *Journal of Econometrics*, 8(1):111–125, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900933>.

**Kraft:1974:EEV**

- [KK74] John Kraft and Arthur Kraft. Empirical estimation of the value of travel time using multi mode choice models. *Journal of Econometrics*, 2(4):317–326, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900177>.

**Klein:1979:OIW**

- [Kle79a] Roger W. Klein. Optimal instruments when the disturbances are small. *Journal of Econometrics*, 9(3):368–377, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900794>.

**Klevmarken:1979:CSC**

- [Kle79b] N. Anders Klevmarken. A comparative study of complete systems of demand functions. *Journal of Econometrics*, 10(2):165–191, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900034>.

**Knight:1977:EMP**

- [Kni77] John L. Knight. On the existence of moments of the partially restricted reduced-form estimators from a simultaneous-equation model. *Journal of Econometrics*, 5(3):315–321, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900422>.

**Koenker:1979:OPL**

- [Koe79] Roger Koenker. Optimal peak load pricing with time-additive consumer preferences. *Journal of Econometrics*, 9(1–2):175–192, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679901027>.

**Kohn:1978:LGI**

- [Koh78] R. Kohn. Local and global identification and strong consistency in time series models. *Journal of Econometrics*, 8(3):269–293, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900489>.

**Kloek:1978:EEI**

- [KvD78] Teun Kloek and Herman K. van Dijk. Efficient estimation of income distribution parameters. *Journal of Econometrics*, 8(1):61–74, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900908>.

**Laffargue:1977:NMA**

- [Laf77] Jean-Pierre Laffargue. Nonlinear models of analysis of variance. *Journal of Econometrics*, 5(3):347–363, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900446>.

**Lancaster:1979:PBC**

- [Lan79] Tony Lancaster. Prediction from binary choice models: A note. *Journal of Econometrics*, 9(3):387–389, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900812>.

**Lapp:1976:BRB**

- [Lap76] John S. Lapp. Book review: *Bank management and portfolio behavior*: Donald D. Hester and James L. Pierce (Yale University Press, New Haven, 1975). *Journal of Econometrics*, 4(1):97–99, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900208>.

**Lawrence:1979:RDE**

- [LB79] Anthony Lawrence and Steven Braithwait. The residential demand for electricity with time-of-day pricing. *Journal of Econometrics*, 9(1-2):59–77, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900964>.

**Leamer:1975:RSR**

- [Lea75] Edward E. Leamer. A result on the sign of restricted least-squares estimates. *Journal of Econometrics*, 3(4):387–390, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767590055X>.

**Lee:1973:BRN**

- [Lee73] T. C. Lee. Book review: *Nonlinear methods in econometrics*: S. M. Goldfeld and R. E. Quandt, (North-Holland Publ. Co., Amsterdam and London, 1972) xii + 280 pp. (\$18.75). *Journal of Econometrics*, 1(4):399–401, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900274>.

**Levi:1977:BRE**

- [Lev77a] Maurice D. Levi. Book review: *Econometrics of investment*: J. C. R. Rowley and P. K. Trivedi, (Wiley, New York, 1975). *Journal of Econometrics*, 6(1):142, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900616>.

**Levi:1977:MEB**

- [Lev77b] Maurice D. Levi. Measurement errors and bounded OLS estimates. *Journal of Econometrics*, 6(2):165–171, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900136>.

**Laffont:1979:DED**

- [LM79] Jean-Jacques Laffont and Alain Monfort. Disequilibrium econometrics in dynamic models. *Journal of Econometrics*, 11(2–3):353–361, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900459>.

**Lovell:1973:NAB**

- [Lov73] C. A. Knox Lovell. A note on aggregation bias and loss. *Journal of Econometrics*, 1(3):301–311, October 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900110>.

**L'Esperance:1975:PFT**

- [LT75] Wilford L. L'Esperance and Daniel Taylor. The power of four tests of autocorrelation in the linear regression model. *Journal of Econometrics*, 3(1):1–21, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900627>.

**Lee:1978:ESL**

- [LT78a] Lung-Fei Lee and Robert P. Trost. Estimation of some limited dependent variable models with application to housing demand. *Journal of Econometrics*, 8(3):357–382, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900520>.

**Lee:1978:SFP**

- [LT78b] Lung-Fei Lee and William G. Tyler. The stochastic frontier production function and average efficiency: An empirical analysis. *Journal of Econometrics*, 7(3):385–389, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900611>.

**Maddala:1976:BRS**

- [Mad76] G. S. Maddala. Book review: *Studies in Bayesian Econometrics and Statistics, In honor of Leonard J. Savage*: S. E. Fienberg and A. Zellner (North-Holland Publishing Co., Amsterdam, 1975). *Journal of Econometrics*, 4(4):399–400, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900294>.

**Magnus:1978:MLE**

- [Mag78] Jan R. Magnus. Maximum likelihood estimation of the GLS model with unknown parameters in the disturbance covariance matrix. *Journal of Econometrics*, 7(3):281–312, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900568>.

**Maital:1978:MSS**

- [Mai78] Shlomo Maital. Multidimensional scaling: Some econometric applications. *Journal of Econometrics*, 8(1):33–46, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767890088X>.

**Manski:1975:MSE**

- [Man75] Charles F. Manski. Maximum score estimation of the stochastic utility model of choice. *Journal of Econometrics*, 3(3):205–228, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900329>.

**Mariano:1975:SLC**

- [Mar75] Roberto S. Mariano. Some large-concentration-parameter asymptotics for the  $k$ -class estimators. *Journal of Econometrics*, 3(2):171–177, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900457>.

**Maravall:1976:NTS**

- [Mar76] Agustin Maravall. A note on three-stage least squares estimation. *Journal of Econometrics*, 4(4):325–330, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900233>.

**Mazodier:1975:BRE**

- [Maz75] Pascal Mazodier. Book review: *Efficient estimation with a priori information*, Cowless Foundation Monograph no. 23: Thomas J. Rothenberg, (Yale university press, New York, 1973) viii + 180 pp. \$10.00. *Journal of Econometrics*, 3(1):99–102, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900755>.

**McCallum:1974:RIM**

- [McC74] B. T. McCallum. The relative impact of monetary and fiscal policy instruments: Some structure-based estimates. *Journal of Econometrics*, 2(3):283–299, September 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900062>.

**McElroy:1977:GFS**

- [McE77a] Marjorie B. McElroy. Goodness of fit for seemingly unrelated regressions: Glahn's  $R_{y,x}^2$  and Hooper's  $r^2$ . *Journal of Econometrics*, 6(3):381–387, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900082>.

**McElroy:1977:WMC**

- [McE77b] Marjorie B. McElroy. Weaker MSE criteria and tests for linear restrictions in regression models with non-spherical disturbances. *Journal of Econometrics*, 6(3):389–394, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900094>.

**Mentz:1977:EFO**

- [Men77] Raúl Pedro Mentz. Estimation in the first-order moving average model through the finite autoregressive approximation: Some

asymptotic results. *Journal of Econometrics*, 6(2):225–236, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900161>.

**Mitchell:1977:BRE**

- [Mit77] Bridger M. Mitchell. Book review: *Econometric studies of U.S. energy policy*: D. W. Jorgenson, ed., (North-Holland, Amsterdam, 1976) pp. 243. *Journal of Econometrics*, 6(1):141–142, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900604>.

**Manning:1979:DAP**

- [MMA79] Williard G. Manning, Bridger M. Mitchell, and Jan Paul Acton. Design of the Los angeles peak-load pricing experiment for electricity. *Journal of Econometrics*, 11(1):131–194, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679000575>.

**Mehta:1978:EDD**

- [MNS78] Jatinder S. Mehta, Gorti V. L. Narasimham, and Paravastu A. V. B. Swamy. Estimation of a dynamic demand function for gasoline with different schemes of parameter variation. *Journal of Econometrics*, 7(3):263–279, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900556>.

**Monfort:1978:FOI**

- [Mon78] Alain Monfort. First-order identification in linear models. *Journal of Econometrics*, 7(3):333–350, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900581>.

**Morris:1979:FSM**

- [Mor79] Carl Morris. A finite selection model for experimental design of the health insurance study. *Journal of Econometrics*, 11(1):43–61, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679000538>.

**McMenamin:1978:SED**

- [MP78] J. Stuart McMenamin and Jean-Paul Pinard. Specification and estimation of dynamic demand systems incorporating polynomial price response functions: An application to U.S. clothing imports. *Journal of Econometrics*, 7(2):147–162, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900660>.

**Mehta:1978:EMS**

- [MS78] Jatinder S. Mehta and Paravastu A. V. B. Swamy. The existence of moments of some simple Bayes estimators of coefficients in a simultaneous equation model. *Journal of Econometrics*, 7(1):1–13, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900027>.

**Chaudhuri:1977:ADL**

- [(Mu77] Maitreyi Chaudhuri (Mukherjee). Autocorrelated disturbances in the light of specification analysis. *Journal of Econometrics*, 5(3):301–313, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900410>.

**Morgan:1974:THS**

- [MV74] Alison Morgan and Waiter Vandaele. On testing hypothesis in simultaneous equation models. *Journal of Econometrics*, 2(1):55–65, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900293>.

**Neftci:1979:MPS**

- [Nef79] Salih N. Neftçi. Modeling the price side of econometric models: An analysis of the underlying hypotheses. *Journal of Econometrics*, 10(1):71–84, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900654>.

**Nelson:1974:FOM**

- [Nel74] Charles R. Nelson. The first-order moving average process: Identification, estimation and prediction. *Journal of Econometrics*, 2(2):121–141, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900359>.

**Nelson:1976:GEJ**

- [Nel76] Charles R. Nelson. Gains in efficiency from joint estimation of systems of autoregressive-moving average processes. *Journal of Econometrics*, 4(4):331–348, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900245>.

**Nelson:1977:CRM**

- [Nel77] Forrest D. Nelson. Censored regression models with unobserved, stochastic censoring thresholds. *Journal of Econometrics*, 6(3):309–327, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900033>.

**Neudecker:1977:AKN**

- [Neu77] Heinz Neudecker. Abrahamse and Koerts' 'new estimator' of disturbances in regression analysis. *Journal of Econometrics*, 5(1):129–133, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900380>.

**Nelson:1979:EUB**

- [NG79] Harold L. Nelson and C. W. J. Granger. Experience with using the Box–Cox transformation when forecasting economic time series. *Journal of Econometrics*, 10(1):57–69, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900642>.

**Newhouse:1979:MIS**

- [NMM<sup>+</sup>79] Joseph P. Newhouse, Kent H. Marquis, Carl N. Morris, Charles E. Phelps, and William H. Rogers. Measurement issues in the second generation of social experiments: The health insurance study. *Journal of Econometrics*, 11(1):117–129, September 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900563>.

**Nakamura:1978:ITS**

- [NN78] Alice Nakamura and Masao Nakamura. On the impact of the tests for serial correlation upon the test of significance for the regression coefficient. *Journal of Econometrics*, 7(2):199–210, June 1978. CODEN JECMB6. ISSN 0304-4076 (print),

1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900696>.

**Nagar:1978:BMS**

- [NS78] Anirudh L. Nagar and Surottam N. Sahay. The bias and mean squared error of forecasts from partially restricted reduced form. *Journal of Econometrics*, 7(2):227–243, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900714>.

**Nelson:1979:HTB**

- [NS79] Charles R. Nelson and Gary S. Shea. Hypothesis testing based on goodness-of-fit in the moving average time series model. *Journal of Econometrics*, 10(2):221–226, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990006X>.

**O'Brien:1975:BRQ**

- [O'B75] R. J. O'Brien. Book review: *Quantitative methods in Economics*: J. D. A. Cuddy, (Rotterdam University Press, 1974) pp. viii + 180, Dfl. 37.50 (U.S. \$13.20). *Journal of Econometrics*, 3(2):200–201, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900494>.

**OHara:1977:BRT**

- [O'H77] Donald O'Hara. Book review: *The theory of quantitative economic policy*: K. A. Fox, J. K. Sengupta and E. Thorbecke, 2nd rev. ed. (North-Holland, Amsterdam, 1973). *Journal of Econometrics*, 5(2):259, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900288>.

**Pagan:1973:BRE**

- [Pag73a] Adrian Pagan. Book review: *Econometric studies of macro and monetary relations*: A. A. Powell and R. A. Williams (eds.), (North-Holland Publ. Co., Amsterdam, 1973) viii + 358 pp. (\$18.75). *Journal of Econometrics*, 1(4):402–403, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900298>.

**Pagan:1973:EEM**

- [Pag73b] Adrian Pagan. Efficient estimation of models with composite disturbance terms. *Journal of Econometrics*, 1(4):329–340, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900195>.

**Pagan:1978:RPL**

- [Pag78] Adrian Pagan. Rational and polynomial lags: The finite connection. *Journal of Econometrics*, 8(2):247–254, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900337>.

**Palm:1977:UTS**

- [Pal77] Franz Palm. On univariate time series methods and simultaneous equation econometric models. *Journal of Econometrics*, 5(3):379–388, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767790046X>.

**Panton:1976:CBC**

- [Pan76] D. Panton. Chicago board call options as predictors of common stock price changes. *Journal of Econometrics*, 4(2):101–113, May 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/0304407676900087>.

**Papakyriazis:1978:OED**

- [Pap78] Panagiotis A. Papakyriazis. Optimal experimental design in econometrics: The time series problem. *Journal of Econometrics*, 7(3):351–372, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900593>.

**Pierce:1977:CTS**

- [PH77] David A. Pierce and Larry D. Haugh. Causality in temporal systems: Characterization and a survey. *Journal of Econometrics*, 5(3):265–293, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900392>.

**Pierce:1979:CIC**

- [PH79] David A. Pierce and Larry D. Haugh. The characterization of instantaneous causality: A comment. *Journal of Econometrics*, 10(2):257–259, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900101>.

**Phillips:1973:PIF**

- [Phi73] P. C. B. Phillips. The problem of identification in finite parameter continuous time models. *Journal of Econometrics*, 1(4):351–362, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900213>.

**Phillips:1977:RTS**

- [Phi77a] Garry D. A. Phillips. Recursions for the two-stage least-squares estimators. *Journal of Econometrics*, 6(1):65–77, July 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900550>.

**Phillips:1977:AFS**

- [Phi77b] Peter C. B. Phillips. An approximation to the finite sample distribution of Zellner's seemingly unrelated regression estimator. *Journal of Econometrics*, 6(2):147–164, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900124>.

**Phillips:1979:CER**

- [Phi79a] P. C. B. Phillips. The concentration ellipsoid of a random vector. *Journal of Econometrics*, 11(2–3):363–365, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900460>.

**Phillips:1979:SDF**

- [Phi79b] Peter C. B. Phillips. The sampling distribution of forecasts from a first-order autoregression. *Journal of Econometrics*, 9(3):241–261, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900733>.

**Pierce:1975:FDM**

- [Pie75] David A. Pierce. Forecasting in dynamic models with stochastic regressors. *Journal of Econometrics*, 3(4):349–374, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900536>.

**Plosser:1979:ASE**

- [Plo79] Charles I. Plosser. The analysis of seasonal economic models. *Journal of Econometrics*, 10(2):147–163, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900022>.

**Poirier:1975:BRR**

- [Poi75a] Dale J. Poirier. Book review: *Regression estimation from grouped observations*, Griffin's statistical monographs and courses no. 33: Y. Haitovsky, (Griffin and co., London) x + 94 pp., £2.30. *Journal of Econometrics*, 3(1):93, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767590069X>.

**Poirier:1975:UBS**

- [Poi75b] Dale J. Poirier. On the use of bilinear splines in economics. *Journal of Econometrics*, 3(1):23–34, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900639>.

**Parzen:1979:AMS**

- [PP79] Emanuel Parzen and Marcello Pagano. An approach to modeling seasonally stationary time series. *Journal of Econometrics*, 9(1–2):137–153, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679901003>.

**Price:1979:CIC**

- [Pri79] J. Michael Price. The characterization of instantaneous causality: A correction. *Journal of Econometrics*, 10(2):253–256, June 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900095>.

**Plosser:1977:ENI**

- [PS77] Charles I. Plosser and G. William Schwert. Estimation of a non-invertible moving average process: The case of overdifferencing. *Journal of Econometrics*, 6(2):199–224, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767790015X>.

**Panzar:1979:TDI**

- [PW79] John C. Panzar and Robert D. Willig. Theoretical determinants of the industrial demand for electricity by time of day. *Journal of Econometrics*, 9(1–2):193–207, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679901039>.

**Press:1978:PDM**

- [PZ78] S. James Press and Arnold Zellner. Posterior distribution for the multiple correlation coefficient with fixed regressors. *Journal of Econometrics*, 8(3):307–321, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900507>.

**Raduchel:1978:NNL**

- [Rad78] William J. Raduchel. A note on non-linear limited-information maximum-likelihood. *Journal of Econometrics*, 7(1):119–122, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900106>.

**Reinsel:1979:FED**

- [Rei79] Greg Reinsel. FIML estimation of the dynamic simultaneous equations model with ARMA disturbances. *Journal of Econometrics*, 9(3):263–281, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900745>.

**Richard:1975:NIM**

- [Ric75a] Jean-François Richard. A note on the information matrix of the multivariate normal distribution. *Journal of Econometrics*, 3(1):57–60, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900664>.

**Richardson:1975:BRI**

- [Ric75b] J. David Richardson. Book review: *The international linkage of national economic models*: R. J. Ball, ed., (North-Holland, Amsterdam, 1973) xii + pp., \$31.50. *Journal of Econometrics*, 3 (1):96–97, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900731>.

**Robinson:1977:CEC**

- [Rob77] Peter M. Robinson. The construction and estimation of continuous time models and discrete approximations in econometrics. *Journal of Econometrics*, 6(2):173–197, September 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900148>.

**Rose:1977:FAI**

- [Ros77] David E. Rose. Forecasting aggregates of independent Arima processes. *Journal of Econometrics*, 5(3):323–345, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900434>.

**Rice:1977:EMP**

- [RS77] Patricia Rice and V. Kerry Smith. An econometric model of the petroleum industry. *Journal of Econometrics*, 6(3):263–287, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767790001X>.

**Salkever:1976:UDV**

- [Sal76] David S. Salkever. The use of dummy variables to compute predictions, prediction errors, and confidence intervals. *Journal of Econometrics*, 4(4):393–397, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900270>.

**Sasaki:1978:EAL**

- [Sas78] Komei Sasaki. An empirical analysis of linear aggregation problems: The case of investment behavior in Japanese firms. *Journal of Econometrics*, 7(3):313–331, April 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767890057X>.

**Sawa:1973:MSE**

- [Saw73] Takamitsu Sawa. The mean square error of a combined estimator and numerical comparison with the TSLS estimator. *Journal of Econometrics*, 1(2):115–132, June 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900146>.

**Sawa:1978:EML**

- [Saw78] Takamitsu Sawa. The exact moments of the least squares estimator for the autoregressive model. *Journal of Econometrics*, 8(2):159–172, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900258>.

**Spann:1979:EEP**

- [SB79] Robert M. Spann and Edward C. Beauvais. Econometric estimation of peak electricity demands. *Journal of Econometrics*, 9(1–2):119–136, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990099X>.

**Schonfeld:1973:NMP**

- [Sch73] Peter Schönfeld. A note on the measurability of the pseudo-inverse. *Journal of Econometrics*, 1(3):313–314, October 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900122>.

**Schonfeld:1975:BRM**

- [Sch75a] P. Schönfeld. Book review: *Multicollinearity in linear economic models*, Tilburg studies in economics no. 7: D. Neelman, (Tilburg university press, The Netherlands, 1973) viii + 103 pp. *Journal of Econometrics*, 3(1):94–95, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900718>.

**Schonfeld:1975:NLS**

- [Sch75b] Peter Schönfeld. A note on least squares estimation and the blue in a generalized linear regression model. *Journal of Econometrics*, 3(2):189–197, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900470>.

**Scharf:1976:MCE**

- [Sch76] Werner Scharf.  $K$ -matrix-class estimators and the full-information maximum-likelihood estimator as a special case. *Journal of Econometrics*, 4(1):41–50, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900166>.

**Schmidt:1977:ESU**

- [Sch77] Peter Schmidt. Estimation of seemingly unrelated regressions with unequal numbers of observations. *Journal of Econometrics*, 5(3):365–377, May 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900458>.

**Schmidt:1978:NES**

- [Sch78] Peter Schmidt. A note on the estimation of seemingly unrelated regression systems. *Journal of Econometrics*, 7(2):259–261, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900738>.

**Srivastava:1979:ESU**

- [SD79] V. K. Srivastava and T. D. Dwivedi. Estimation of seemingly unrelated regression equations: A brief survey. *Journal of Econometrics*, 10(1):15–32, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900617>.

**Schmidt:1976:EVT**

- [SG76] Peter Schmidt and David K. Guilkey. The effects of various treatments of truncation remainders on tests of hypotheses in distributed lag models. *Journal of Econometrics*, 4(3):211–230, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900336>.

**Scobie:1975:EES**

- [SJ75] Grant M. Scobie and Paul R. Johnson. Estimation of the elasticity of substitution in the presence of errors of measurement. *Journal of Econometrics*, 3(1):51–56, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900652>.

**Schmidt:1979:ETA**

- [SL79] Peter Schmidt and C. A. Knox Lovell. Estimating technical and allocative inefficiency relative to stochastic production and cost frontiers. *Journal of Econometrics*, 9(3):343–366, February 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900782>.

**Swamy:1975:BES**

- [SM75] P. A. V. B. Swamy and J. S. Mehta. On Bayesian estimation of seemingly unrelated regressions when some observations are missing. *Journal of Econometrics*, 3(2):157–169, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900445>.

**Swamy:1979:ECC**

- [SM79] P. A. V. B. Swamy and J. S. Mehta. Estimation of common coefficients in two regression equations. *Journal of Econometrics*, 10(1):1–14, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900605>.

**Sowey:1973:CBM**

- [Sow73] Eric R. Sowey. A classified bibliography of Monte Carlo studies in econometrics. *Journal of Econometrics*, 1(4):377–395, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900237>.

**Spencer:1975:SSB**

- [Spe75] Byron G. Spencer. The small sample bias of Durbin's tests for serial correlation: When one of the regressors is the lagged dependent variable and the null hypothesis is true. *Journal of Econometrics*, 3(3):249–254, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900342>.

**Spencer:1979:EDS**

- [Spe79] David E. Spencer. Estimation of a dynamic system of seemingly unrelated regressions with autoregressive disturbances. *Journal of Econometrics*, 10(2):227–241, June 1979. CODEN JECMB6.

ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900071>.

**Spitzer:1977:SES**

- [Spi77] John J. Spitzer. A simultaneous equations system of money demand and supply using generalized functional forms. *Journal of Econometrics*, 5(1):117–128, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900379>.

**Swamy:1975:RES**

- [SR75] P. A. V. B. Swamy and Paul N. Rappoport. Relative efficiencies of some simple Bayes estimators of coefficients in dynamic models — I. *Journal of Econometrics*, 3(3):273–296, August 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900366>.

**Swamy:1978:RES**

- [SR78] Paravastu A. V. B. Swamy and Paul N. Rappoport. Relative efficiencies of some simple Bayes estimators of coefficients in a dynamic equation with serially correlated errors — II. *Journal of Econometrics*, 7(2):245–258, June 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900726>.

**Srivastava:1973:EIM**

- [Sri73] V. K. Srivastava. The efficiency of an improved method of estimating seemingly unrelated regression equations. *Journal of Econometrics*, 1(4):341–350, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900201>.

**Stafford:1974:BRP**

- [Sta74] Frank P. Stafford. Book review: *Permanent income, wealth, and consumption: A critique of the permanent income theory, the life cycle hypothesis, and related theories*: T. Mayer (University of California Press, Berkeley, 1973). *Journal of Econometrics*, 2(2):195–196, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900402>.

**Stigum:1976:LSS**

- [Sti76] Bernt P. Stigum. Least squares and stochastic difference equations. *Journal of Econometrics*, 4(4):349–370, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900257>.

**Savin:1978:ETF**

- [SW78] N. E. Savin and Kenneth J. White. Estimation and testing for functional form and autocorrelation: A simultaneous approach. *Journal of Econometrics*, 8(1):1–12, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900854>.

**Szroeter:1978:GVR**

- [Szi78] Jerzy Szroeter. Generalized variance-ratio tests for serial correlation in multivariate regression models. *Journal of Econometrics*, 8(1):47–59, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900891>.

**Taga:1975:BRS**

- [Tag75] Yasushi Taga. Book review: *Statistical theory of sample survey design and analysis*: H. S. Konijn, (North-Holland, Amsterdam, 1974) pp.xv + 429, \$32.50. *Journal of Econometrics*, 3(2):201–202, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900500>.

**Takayama:1973:BRS**

- [Tak73] T. Takayama. Book review: *Stochastic programming — Methods and applications*: Jati K. Sengupta, (North-Holland Publ. Co., Amsterdam, 1973) xi + 313 pp. (\$10.00). *Journal of Econometrics*, 1(4):398–399, December 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900262>.

**Taub:1979:PCV**

- [Tau79] Allan J. Taub. Prediction in the context of the variance-components model. *Journal of Econometrics*, 10(1):103–107, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990068X>.

**Taylor:1979:MRD**

- [Tay79] Lester D. Taylor. On modelling the residential demand for electricity by time-of-day. *Journal of Econometrics*, 9(1-2):97-115, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900988>.

**Trivedi:1973:RII**

- [Tri73] P. K. Trivedi. Retail inventory investment behaviour. *Journal of Econometrics*, 1(1):61-80, March 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900067>.

**Trivedi:1975:BRM**

- [Tri75] P. K. Trivedi. Book review: *Macroeconomic regulation*: K. P. Vishwakarma, (Rotterdam University Press, 1974) pp. xi + 91. *Journal of Econometrics*, 3(2):199-200, May 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900482>.

**Tsurumi:1976:BTP**

- [Tsu76] Hiroki Tsurumi. A Bayesian test of the product cycle hypothesis applied to Japanese crude steel production. *Journal of Econometrics*, 4(4):371-392, November 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900269>.

**Tsurumi:1977:BTP**

- [Tsu77] Hiroki Tsurumi. A Bayesian test of a parameter shift and an application. *Journal of Econometrics*, 6(3):371-380, November 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900070>.

**Tsurumi:1976:BEM**

- [TT76] Hiroki Tsurumi and Yoshi Tsurumi. A Bayesian estimation of macro and micro CES production functions. *Journal of Econometrics*, 4(1):1-25, February 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900142>.

**Tiao:1977:SAB**

- [TTC77] George C. Tiao, Wei-Yuan Tan, and Yu-Chi Chang. Some aspects of bivariate regression subject to linear constraints. *Journal of Econometrics*, 5(1):13–35, January 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767790032X>.

**Toyoda:1975:EVA**

- [TW75] T. Toyoda and T. D. Wallace. Estimation of variance after a preliminary test of homogeneity and optimal levels of significance for the pre-test. *Journal of Econometrics*, 3(4):395–404, November 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407675900573>.

**Toyoda:1979:PTP**

- [TW79] T. Toyoda and T. Dudley Wallace. Pre-testing on part of the data. *Journal of Econometrics*, 10(1):119–123, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990071X>.

**Tishler:1979:SRM**

- [TZ79] Asher Tishler and Israel Zang. A switching regression method using inequality conditions. *Journal of Econometrics*, 11(2-3):259–274, October/December 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767990040X>.

**Ullah:1974:SDI**

- [Ull74] Aman Ullah. On the sampling distribution of improved estimators for coefficients in linear regression. *Journal of Econometrics*, 2(2):143–150, July 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900360>.

**Uri:1978:DCM**

- [UM78] Noel D. Uri and J. Wilson Mixon. The distribution of changes in manufacturing employment and the impact of the minimum wage. *Journal of Econometrics*, 7(1):103–114, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900088>.

**Uri:1979:MTS**

- [Uri79] Noel D. Uri. A mixed time-series/econometric approach to forecasting peak system load. *Journal of Econometrics*, 9(1-2):155-171, January 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679901015>.

**Vinod:1976:CRE**

- [Vin76] H. D. Vinod. Canonical ridge and econometrics of joint production. *Journal of Econometrics*, 4(2):147-166, May 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <https://www.sciencedirect.com/science/article/pii/0304407676900105>.

**Visco:1978:ORS**

- [Vis78] Ignazio Visco. On obtaining the right sign of a coefficient estimate by omitting a variable from the regression. *Journal of Econometrics*, 7(1):115-117, February 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767890009X>.

**Wales:1977:FFF**

- [Wal77] Terence J. Wales. On the flexibility of flexible functional forms: An empirical approach \*. *Journal of Econometrics*, 5(2):183-193, March 1977. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407677900239>.

**Wales:1978:LSC**

- [Wal78] Terence J. Wales. Labour supply and commuting time: An empirical study. *Journal of Econometrics*, 8(2):215-226, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900301>.

**Weiss:1975:BRS**

- [Wei75] Leonard W. Weiss. Book review: *Supply relationships in the Canadian economy, international business and economics studies*: Lawrence H. Officer, (Michigan state university, East Lansing, 1972) x + 173 pp. *Journal of Econometrics*, 3(1):95-96, February 1975. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767590072X>.

**Wei:1978:ETA**

- [Wei78] William W. S. Wei. The effect of temporal aggregation on parameter estimation in distributed lag model. *Journal of Econometrics*, 8(2):237–246, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900325>.

**Westin:1974:PBC**

- [Wes74] Richard B. Westin. Predictions from binary choice models. *Journal of Econometrics*, 2(1):1–16, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767490027X>.

**Westin:1978:PLT**

- [WG78] Richard B. Westin and David W. Gillen. Parking location and transit demand: A case study of endogenous attributes in disaggregate mode choice models. *Journal of Econometrics*, 8(1):75–101, August 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/030440767890091X>.

**Williamson:1974:BRA**

- [Wil74] Jeffrey G. Williamson. Book review: *Analysis of development problems: Studies of the Chilean economy*. R. S. Eckhaus and P. N. Rosentein-Rodan, eds., (North-Holland, Amsterdam, 1973) xii + 430 pp., \$30.00. *Journal of Econometrics*, 2(4):393–394, December 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900232>.

**Wills:1979:TCU**

- [Wil79] John Wills. Technical change in the U.S. primary metals industry. *Journal of Econometrics*, 10(1):85–98, April 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900666>.

**Woodland:1978:TWS**

- [Woo78] Alan D. Woodland. On testing weak separability. *Journal of Econometrics*, 8(3):383–398, December 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900532>.

**Woodland:1979:SSE**

- [Woo79] A. D. Woodland. Stochastic specification and the estimation of share equations. *Journal of Econometrics*, 10(3):361–383, August 1979. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407679900897>.

**Yancey:1976:MCC**

- [YJ76] Thomas A. Yancey and George G. Judge. A Monte Carlo comparison of traditional and Stein-rule estimators under squared error loss. *Journal of Econometrics*, 4(3):285–294, August 1976. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407676900385>.

**Zellner:1978:EFP**

- [Zel78] Arnold Zellner. Estimation of functions of population means and regression coefficients including structural coefficients: A minimum expected loss (MELO) approach. *Journal of Econometrics*, 8(2):127–158, October 1978. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407678900246>.

**Zellner:1974:TSA**

- [ZP74] Arnold Zellner and Franz Palm. Time series analysis and simultaneous equation econometric models. *Journal of Econometrics*, 2(1):17–54, May 1974. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407674900281>.

**Zellner:1973:BAF**

- [ZW73] Arnold Zellner and Anne D. Williams. Bayesian analysis of the Federal Reserve — MIT–Penn model’s Almon lag consumption function. *Journal of Econometrics*, 1(3):267–299, October 1973. CODEN JECMB6. ISSN 0304-4076 (print), 1872-6895 (electronic). URL <http://www.sciencedirect.com/science/article/pii/0304407673900109>.