ARTICLES

ET INTERVIEWS

PROBLEMS AND SOLUTIONS

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2. Granger, C. W. J. Generating mechanisms, models and causality. In. W. Hildenbrand (ed.), *Advances in Econometrics*, Chapter 8 and pp. 237–253. New York: Cambridge University Press, 1983.
3. Herz, C. S. Bessel functions of matrix argument. *Annals of Mathematics* 61 (1955): 474–523.
4. Sargan, J. D. & A. Bhargava. Maximum likelihood estimation of regression models with first order moving average errors when the root lies on the unit circle. *Econometrica* 51 (1983): 799–820.

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