Econometric Theory Vol. 6 No. 3 September 1990

ARTICLES

Whitney K. Newey and James L. Powell	
Efficient Estimation of Linear and Type I Censored Regression	
Models Under Conditional Quantile Restrictions	295
Daniel B. Nelson	
Stationarity and Persistence in the GARCH(1,1) Model	318
Werner Ploberger and Walter Krämer	
The Local Power of the CUSUM and CUSUM of Squares Tests	335
Herman J. Bierens	
Model-free Asymptotically Best Forecasting of Stationary Economic	
Time Series	348
ET INTERVIEW	•
Professor Michio Hatanaka	·
Interviewed by Koichi Maekawa and Katsuto Tanaka	385
OBITUARY	
Anthony Clement (Tony) Rayner 1938-1990	403
PROBLEMS AND SOLUTIONS	
PROBLEMS	
Badi H. Baltagi and Qi Li The Heteroskedastic Consequences of an Arbitrary	
Variance for the Initial Disturbance of an AR(1) Model	405
Chris Dineen Correlation Among Unconstrained Variables in a Pooled Model	405
R. W. Farebrother The Characteristic Function of a Simple Random Walk	405
Test Statistic	403
H. Neudecker A Metric Inequality for a Dissimilarity Coefficient in Multidimensional Scaling	406
Peter C. B. Phillips Optimal Structural Estimation of Triangular Systems:	100
II. The Nonstationary Case	407
SOLUTIONS	
Ali S. Hadi and Martin T. Wells Simultaneous Confidence Ellipsoids	408
Ruud H. Koning The Equivalence of the Boothe-MacKinnon and the Hausman Specification Tests in the Context of Panel Data	409

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

© 1990 Cambridge University Press

Printed in the United States of America