

# ECONOMETRIC THEORY

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Theorem, lemma, proposition, and definition statements should appear in italic print.

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- Giraitis, L. & D. Surgailis (1986) Multivariate Appell polynomials and the central limit theorem. In E. Eberlein & M.S. Taqu (eds.), *Dependence in Probability and Statistics: A Survey of Recent Results*, pp. 21–72. Birkhauser.
- Gregory, A.W. & G.W. Smith (1995) Business cycle theory and econometrics. *Economic Journal* 105, 1597–1608.
- Wooldridge, J.M. (in press) On the limits

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