CONTRIBUTIONS

Notes for Contributors

Contributions. Contributions are welcomed from all countries. They should be written in English.

Manuscripts. Manuscripts should be submitted electronically to the Editor, Peter C.B. Phillips, by e-mail to econometric@yale.edu

Files should be in PDF format with all fonts (and graphics) embedded and should be accompanied by a letter of submission. Manuscripts are accepted for review on the understanding that the same work has not been and will not be published nor is presently submitted elsewhere. While under editorial review, it is the responsibility of the authors to keep the Editor informed about submissions, publication plans, and actual publication of related research or abstracts thereof in other outlets, including letters, journals, review publications, journals in other disciplines, conference proceedings, and published dissertations. It is further understood that all persons listed as authors have given their approval for the submission of the article and that any person listed as a source of personal communication has approved such citation; written authorization may be required at the Editor’s discretion. Authors are responsible for obtaining written permission to publish material for which they do not own the copyright. Articles and other material published in Econometric Theory represent the opinions of the authors and should not be construed to reflect the opinions of the Editor, Advisory Board, Editorial Board, or the Publisher.

Notes and Problems (NP). Each article in the NP series is a self-contained complete publication of a worked exercise or a research-level problem. Readers are invited to contribute additional solutions for the problem, to be published one year later, again as a self-contained note. Proposed additional solutions will be selected on the basis of the correctness, conciseness, generality, elegance, and diversity of methods employed. Notes outlining interesting unsolved problems are welcome. All NP articles are refereed.

Submissions are electronic; please submit articles intended for the NP Series to ET’s NP Co-editor, Giuseppe Cavaliere, at econometric@unibo.it

NP articles should have a clear title, the author(s) name and affiliation(s), an abstract, and numbered sections that follow the suggested format: “Motivation and Results,” “Proofs and Discussion,” and “References.” Additional material may be placed in a technical appendix. Following publication of an NP article, comments and alternative solutions may be submitted and should be self-contained (only a brief outline of the problem is necessary).

File Format for Accepted Manuscripts. Submissions of all accepted manuscripts should include both a PDF file of the complete final version of the article together with all source files derived from any TeX program (LATEX, Scientific Word) and any graphics files.

Preparation of Accepted Manuscripts. The entire manuscript (including notes and references) should be typed in 10 pt. or larger, at least 1.5 (preferably double) spacing, with wide margins to accommodate copyediting. Manuscript pages should be numbered consecutively. Page 1 should provide article title, author name(s) in the form preferred for publication, complete affiliation(s), and e-mail address(es). At the bottom of Page 1 place any footnotes to the title or authors, indicated by superscripts *, **, etc. Page 2 should contain a proposed running head (abbreviated title of no more than 40 characters) and the name of the author to whom proofs should be sent. Page 2 should also contain a short abstract of the article in less than 150 words. The Abstract will appear at the head of the article when published in the Journal.

Equations. All equations should be typeset and the numbers for displayed equations should be in parentheses in the right margin (e.g., (1), (2), etc.; for Appendix equations use (A.1), (A.2), etc.). Text mentions of equations should simply use the form (2) or (A.3). Superscripts and subscripts should be typed clearly above and below the line, respectively. Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as: “Theorem, lemma, and proposition statements should appear in italic print. End-of-proof signposts should appear as:

Tables and Figures. Tables and figures should be numbered consecutively in the order in which they are mentioned in the text. Every table or figure should have a title and a caption at least one reference in the text to indicate its appropriate location. Figures must be submitted ready for reproduction in electronic form, preferably TIFF (line drawings at least 600 dpi, grey scale at least 300 dpi) or EPS (with fonts embedded) format. Figures should be submitted as high-resolution files: TIFF, EPS, or PDF files must be provided for all figures. Figures should remain legible at a 50% reduction, and letters within a word should not touch one another. Figure labels should correspond to text notation as to italic or roman typeface, and superscripts and subscripts should be in superior and inferior positions.

References. First text citation of each reference should include all authors’ last names (and the year); use “et al.” thereafter. Complete bibliographic information for each citation should be included in the list of references. References should be typed in alphabetical order in the style of the following examples:


Journal names should not be abbreviated.

Footnotes. When more than a simple source citation is called for, footnotes may be used. These should be numbered consecutively throughout the article and listed together at the end of the text, before the references. Source citations within footnotes follow the same style as citations in the text.

Copyediting and Proofreading. The publisher reserves the right to copyedit and proofread all articles accepted for publication, but authors will be asked to review their manuscripts if changes have been substantial. Proofs will be sent (as PDF files attached to e-mail) to the corresponding author for corrections of typographical errors only.

Offprints. Authors may purchase offprints if they are ordered at the proof stage (an order form will be sent with proofs).

EDITORIAL POLICY. Since its inception, Econometric Theory has aimed to endow econometrics with an innovative journal dedicated to advance theoretical research in econometrics. It provides a centralized professional outlet for original theoretical contributions in all of the major areas of econometrics, and all fields of research in econometric theory fall within the scope of ET. In addition, ET fosters the multidisciplinary features of econometrics that extend beyond economics. Particularly welcome are articles that promote original econometric research in relation to mathematical finance, stochastic processes, statistics, and probability theory, as well as computationally intensive areas of economics such as modern industrial organization and dynamic macroeconomics. Contributions that exploit methodological and technical advances in these fields and that illustrate their potential in econometric research are actively encouraged. Articles that unify earlier econometric work either in productive ways or by the use of more elegant methods lie within the scope of the Journal. In recognition of the interface between theory and practice in modern econometric research, ET encourages submissions that promote best practice econometrics by demonstrating new theory in conjunction with the practical implementation of theory. As well as articles that embody original theoretical research, ET publishes historical studies on the evolution of econometric thought and interviews with the subject’s leading scholars. ET also serves an educational role by the inclusion of “Notes and Problems Series” and by the publication of pedagogical articles that deal explicitly with educational issues.

Downloaded from https://www.cambridge.org/core. IP address: 54.70.40.11, on 18 Jul 2021 at 15:27:59, subject to the Cambridge Core terms of use, available at https://www.cambridge.org/core/terms. doi:10.1017/S02664666089902843
Econometric Theory

Vol. 26 No. 6 December 2010

ARTICLES

Jushan Bai and Serena Ng
Instrumental Variable Estimation in a Data Rich Environment 1577

Qi Li and Jeffrey S. Racine
Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data 1607

Jean-Pierre Florens and Erwann Sbaï
Local Identification in Empirical Games of Incomplete Information 1638

S.M. Roknossadati and M. Zarepour
$M$-Estimation for a Spatial Unilateral Autoregressive Model with Infinite Variance Innovations 1663

Roger Klein and Chan Shen
Bias Corrections in Testing and Estimating Semiparametric, Single Index Models 1683

Giuseppe Cavaliere, Anders Rahbek, and A.M. Robert Taylor
Cointegration Rank Testing under Conditional Heteroskedasticity 1719

Liangjun Su and Halbert White
Testing Structural Change in Partially Linear Models 1761

MISCELLANEA

Youngki Shin
Local Rank Estimation of Transformation Models with Functional Coefficients 1807

Saraswata Chaudhuri, Thomas Richardson, James Robins, and Eric Zivot
A New Projection-Type Split-Sample Score Test in Linear Instrumental Variables Regression 1820

Anil K. Bera, Gabriel Montes-Rojas, and Walter Sosa-Escudero
General Specification Testing with Locally Misspecified Models 1838

Mogens Fosgerau and Søren Feodor Nielsen
Deconvoluting Preferences and Errors: A Model for Binomial Panel Data 1846

NOTES AND PROBLEMS

Uwe Hassler and Piotr Kokoszka
Impulse Responses of Fractionally Integrated Processes with Long Memory 1855

CUMULATIVE INDEX TO VOLUME 26, 2010 1865