ARTICLES

P.C.B. Phillips, I. Choi, and P.Z. Schochet	
Worldwide Institutional and Individual Rankings in Statistical Theory	1
by Journal Publications over the period 1980–1986 H.J. Bierens	1
ARMA Memory Index Modeling of Economic Time Series	35
Comments by: W. Ploberger and M. Deistler; J. Rissanen;	00
and Christopher A. Sims	60
Reply by: Herman J. Bierens	70
Helmut Lütkepohl	
Asymptotic Distribution of the Moving Average Coefficients of an	
Estimated Vector Autoregressive Process	77
Jiro Hodoshima Estimation of a Single Structural Equation with Structural Change	96
Estimation of a Single Structural Equation with Structural Change Naorayex K. Dastoor and Gordon Fisher	86
On Point-Optimal Cox Tests	97
Peter Zadrozny	
Gaussian Likelihood of Continuous-Time ARMAX Models When	•
Data Are Stocks and Flows at Different Frequencies	108
ET INTERVIEW	
Professor James Durbin	
Interviewed by Peter C.B. Phillips	125
SPECIAL ARTICLE	
James Durbin	
Maximum Likelihood Estimation of the Parameters of a System of	
Simultaneous Regression Equations	159
PROBLEMS AND SOLUTIONS	
PROBLEMS	
Badi H. Baltagi Prediction with a Two-Way Error Component Regression Model	171
P.C.B. Phillips Asymptotic Properties of OLS and GLS	171
P.C.B. Phillips Structural Estimation Under Partial Identification	172
SOLUTIONS	
Jean-François Richard Instrumental Variables Bivariate Exogeneity Test	173
Kimio Morimune Single Equation Estimation	176
Cheng Hsiao and Kimio Morimune Estimation of a Structural Equation when Reduced-Form Coefficients Are Known	177
Bruce E. Hansen An Integral over a Matrix Space	179
BOOK REVIEW	
B.M. Pötscher	
A Review of Nonlinear Statistical Models by A. Ronald Gallant,	
John Wiley & Sons, 1986	183
Cambridge University Press	
The Pitt Building, Trumpington Street, Cambridge CB2 1 RP	
32 East 57th Street, New York, N.Y. 10022 10 Stamford Road, Oakleigh, Melbourne 3166, Australia	

© 1988 Cambridge University Press

Printed in the United States of America