CAMBRIDGE

E-books Available for most titles!

Latest titles in Econometrics, Statistics and Mathematical Economics

Econometric Society Monographs

Advances in Economics and Econometrics

Tenth World Congress

Edited by Daron Acemoglu,

Manuel Arellano, and

Eddie Dekel

\$500.00: 3 Volume Hb Set: 978-1-107-01721-4: 1,712 pp.

\$175.00: 3 Volume Pb Set: 978-1-107-62886-1: 1,700 pp.

*Also available as individual volumes

Dynamic Models for Volatility and Heavy Tails

With Applications to Financial and Economic Time Series

Andrew C. Harvey

\$99.00: HB: 978-1-107-03472-3 \$36.99: PB: 978-1-107-63002-4: 278 pp.

Regression Analysis of Count Data, 2nd Edition

A. Colin Cameron and Pravin K. Trivedi

\$130.00: HB: 978-1-107-01416-9 \$60.00: PB: 978-1-107-66727-3: 587 pp.

A Short Course in Intermediate Microeconomics with Calculus

Roberto Serrano and Allan M. Feldman

\$140.00: HB: 978-1-107-01734-4: 393 pp. \$65.00: PB: 978-1-107-62376-7

Econometric Modelling with Time Series

Specification, Estimation and Testing Vance Martin, Stan Hurn and David Harris

Themes in Modern Econometrics \$225.00: HB: 978-0-521-19660-4: 907 pp. \$90.00: PB: 978-0-521-13981-6



Econophysics of Income and Wealth Distributions

Bikas K. Chakrabarti, Anirban Chakraborti, Satya R. Chakravarty, and Arnab Chatterjee

\$110.00: HB: 978-1-107-01344-5: 222 pp.

Generalized Vectorization, Cross-Products, and Matrix Calculus

Darrell A. Turkington \$99.00: HB: 978-1-107-03200-2: 275 pp.

Introduction to Bayesian Econometrics, 2nd Edition

Edward Greenberg \$55.00: HB: 978-1-107-01531-9: 264 pp.

Stochastic Calculus for Finance

Marek Capiński, Ekkehard Kopp and Janusz Traple

Mastering Mathematical Finance

\$85.00: HB: 978-1-107-00264-7: 186 pp. \$39.99: PB: 978-0-521-17573-9

The Skew-Normal and Related Families

Adelchi Azzalini in collaboration with Antonella Capitanio

Institute of Mathematical Statistics Monographs \$80.00: HB: 978-1-107-02927-9: 270 pp.

Coming Soon!

Time Series Models for Business and Economic Forecasting, 2nd Edition

Philip Hans Franses, Dick van Dijk, *and* Anne Opschoor

\$120.00: HB: 978-0-521-81770-7: 300 pp. \$48.00: PB: 978-0-521-52091-1



Prices subject to change.

www.cambridge.org

@CambUP Econ





ECONOMETRIC THEORY

Notes for Contributors

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

Manuscripts. Manuscripts should be submitted electronically via Editorial Express at

https://editorialexpress.com/et

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 cited 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.

Manuscript Revision. In the event that a manuscript is returned to the author for revision, the revised Manuscript should normally be submitted no longer than one year after the revision request, unless otherwise indicated by the Co-Editor. A Revision submitted after this time will generally be treated as a new submission.

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 then 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.

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

Equations. All equations should be type-written 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. End-of-proof signposts should appear as ■. The mathematical expectation operator should be set in blackboard bold (open faced) E. Authors are encouraged to use the following order for enclosures, {{(...)}}.

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 or caption and 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. Journal names should not be abbreviated. References should be in alphabetical order and presented in the style of the following examples:

Bergstrom, A.R. (1976) Statistical Inference in Continuous Time Economic Models. North-Holland.

Giraitis, L. & D. Surgailis (1986) Multivariate Appell polynomials and the central limit theorem. In E. Eberlein & M.S. Taqqu (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 of GLM for specification testing: A comment on Gurmu and Trivedi. *Econometric Theory*.

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 tex

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 exposit 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.

ARTICLES

Donald W.K. Andrews and Xu Cheng GMM Estimation and Uniform Subvector Inference with Possible	
Identification Failure	287
Kyungchul Song Point Decisions for Interval-Identified Parameters	334
D. Li, N.H. Chan, and L. Peng Empirical Likelihood Test for Causality of Bivariate AR(1) Processes	357
Marine Carrasco and Jean-Pierre Florens On the Asymptotic Efficiency of GMM	372
Jinhong You and Xian Zhou Asymptotic Theory in Fixed Effects Panel Data Seemingly Unrelated Partially Linear Regression Models	407
Grant Hillier, Raymond Kan, and Xiaolu Wang Generating Functions and Short Recursions, with Applications to the Moments of Quadratic Forms in Noncentral Normal Vectors	436
THE ET INTERVIEW	
In Choi and Eiji Kurozumi The ET Interview: Professor Katsuto Tanaka	474
MISCELLANEA	
Pierre Perron and Yohei Yamamoto A Note on Estimating and Testing for Multiple Structural Changes in	

Cambridge Journals Online

For further information about this journal please go to the journal website at:

Models with Endogenous Regressors via 2SLS

journals.cambridge.org/ect



CAMBRIDGEUNIVERSITY PRESS

491