ARTICLES	
Siddhartha Chib and Edward Greenberg	
Markov Chain Monte Carlo Simulation Methods in Econometrics	409
Eric Ghysels and Offer Lieberman Dynamic Regression and Filtered Data Series: A Laplace	
Approximation to the Effects of Filtering in Small Samples	432
Carl W. Helstrom Calculating the Distribution of the Social Consolution Defined as	
Calculating the Distribution of the Serial Correlation Estimator by Saddlepoint Integration	458
H.D. Vinod and L.R. Shenton	150
Exact Moments for Autoregressive and Random Walk Models	401
for a Zero or Stationary Initial Value Duo Oin	481
Bayesian Econometrics: The First Twenty Years	500
Stephen G. Donald and Harry J. Paarsch	
Identification, Estimation, and Testing in Parametric Empirical Models of Auctions within the Independent Private	
Values Paradigm	517
MISCELLANEA	
Paul Rilstone and Michael Veall	
Using Bootstrapped Confidence Intervals for Improved Inferences with Seemingly Unrelated Regression Equations	569
with Seemingry Officiated Regression Equations	209
BOOK REVIEW	
Oliver B. Linton	
Estimation, Inference and Specification Analysis by H. White	581
PROBLEMS AND SOLUTIONS	
PROBLEMS	
Peter Burridge Occasional Optimality of $T(\hat{\rho}-1)$ Jonathan Wright Local-to-Spurious Regression	585 585
Enrique Sentana Multivariate Regression with Unequal Number of Observations	586 586
SOLUTIONS	
Götz Trenkler Optimal Weighting of Unbiased Estimators	587
Ali S. Hadi and Yugo Mulugetta Estimation of a Product of Two Regression Lines Heinz Neudecker, Simo Puntanen, George P.H. Styan, and Fuzhen Zhang	589
An Equivalence Relation for Two Symmetric Idempotent Matrices	590
Farshid Vahid Aitken Generalization of the Gauss-Markov Theorem without Calculus	592
Simo Puntanen and George P.H. Styan Matrix Results Associated with Aitken's	
Generalization of the Gauss-Markov Theorem	593



