REFERENCES

Abramovitz, Milton and Irene A. Stegun. *Handbook of Mathematical Functions with Formulas, Graphs, and Mathematical Tables,* John Wiley & Sons, New York, 1972.

Ahn, S.C., and P. Schmidt, "Efficient Estimation of Panel Data Models with Exogenous and Lagged Dependent Regressors," *Journal of Econometrics* 68 (1995) 5-27.

Almon, Clopper, *Matrix Methods in Econometrics*, Addison-Wesley Publishing Company, Reading, Mass., 1967, pp. 115-120.

Almon, Shirley, "The Distributed Lag Between Capital Appropriations and Expenditures," *Econometrica* 33(1965), pp. 178-196.

Amemiya, Takeshi, *Advanced Econometrics*, Harvard University Press, Cambridge, Mass., 1985.

Amemiya, Takeshi, "The Maximum Likelihood and the Nonlinear Three-Stage Least Squares Estimator in the General Nonlinear Simultaneous Equation Model," *Econometrica* 45(1977), pp. 955-975.

Amemiya, Takeshi, "The Nonlinear Two-Stage Least-Squares Estimator," *Journal of Econometrics* 2(1974), pp. 105-110.

Andrews, Donald W. K., "Heteroskedasticity and Autocorrelation-Consistent Autocovariance Matrix Estimation," Cowles Foundation Discussion Paper No. 877, Yale University, July 1988.

Arellano, Manuel, "Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations," *Review of Economic Studies* 58(1991), pp. 277-297.

Arellano, Manuel, and Stephen R. Bond, "Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations," *Review of Economic Studies* 58 (1991): 277-297.

Beach, Charles M., and James G. MacKinnon, "A Maximum Likelihood Procedure for Regression with Autocorrelated Errors," *Econometrica* 46(1978), pp. 51-58.

Berndt, E. R., B. H. Hall, R. E. Hall, and J. A. Hausman, "Estimation and Inference in Nonlinear Structural Models," *Annals of Economic and Social Measurement* 3(1974), pp. 653-665.

Berndt, E. R., and N.E. Savin, "Conflict Among Criteria for Testing Hypothesis in the Multivariate Linear Regression Model," *Econometrica* 45(1977), pp. 1263-1278.

Bhargava, A., L. Franzini, and W. Narendanantham, "Serial Correlation and the Fixed Effects Model," *Review of Economic Studies* XLIX (1982): 533-549.

Bloom, David E., and Killingsworth, Mark R., "Correcting for Selection Bias Caused by a Latent Truncation Variable," *Journal of Econometrics* 27(1985), pp. 131-135.

Blundell, Richard, and Stephen R. Bond, "Initial Conditions and Moment Restrictions in Dynamic Panel Data Models," London: IFS Working Paper No. W95/17, 1995.

Blundell, Richard, and Richard J. Smith, "Initial Conditions and Efficient Estimation in Panel Data Models," University College London Discussion Paper in Economics No. 91-04, 1991.

Bollerslev, Tim, "Generalized Autoregressive Conditional Heteroskedasticity," *Journal of Econometrics* 31(1986), pp. 307-327.

Box, George P., and G.M. Jenkins, *Time Series Analysis: Forecasting and Control*, Holden-Day, New York, 1976.

Buse, "Efficient Estimation of a Structural Equation with First-Order Autocorrelation," *Journal of Quantitative Economics* 5(1989), pp. 59-72.

Calzolari, Giorgio, and Gabriele Fiorentini, "Alternative Covariance Estimators of the Standard Tobit Model," Paper presented at the World Congress of the Econometric Society, Barcelona, August 1990.

Calzolari, Giorgio, and Lorenzo Panattoni, "Alternate Estimators of FIML Covariance Matrix: A Monte Carlo Study," *Econometrica* 56, 1988, pp. 701-714.

Cameron, A. Colin, and Pravin K. Trivedi, "Count Models for Financial Data," Maddala and Rao (eds.), *Handbook of Statistics, Volume 14: Statistical Methods in Finance*, Elsevier/North-Holland, 1995.

Cameron, A. Colin, and Pravin K. Trivedi, *The Analysis of Count Data*, University of California at Davis and Indiana University, draft manuscript, 1996.

Cameron, A. C., and F. A. G. Windmeijer, "R-Squared Measures for Count Data Regression Models with Applications to Health Care Utilization," *Journal of Business and Economic Statistics* 14 (1996): 209-220.

Cameron, A. C., and F. A. G. Windmeijer, "An R-Squared Measure of Goodness of Fit for Some Common Nonlinear Regression Models," *Journal of Econometrics* 77 (1997): 329-342.

Census Bureau, "Seasonal Analysis of Economic Time Series," proceedings of the Conference on the Seasonal Analysis of Economic Time Series, September 1976.

Chamberlain, Gary, "Multivariate Regression Models for Panel Data," *Journal of Econometrics* 18(1982), pp. 5-46.

Chamberlain, Gary, "Panel Data," in Griliches and Intriligator (eds.), *The Handbook of Econometrics*, Volume II, North Holland Publishing Co., Amsterdam, 1985.

Cheung, Yin-Wong, and Lai, Kon S., "Lag Order and Critical Values of the Augmented Dickey-Fuller Test," *Journal of Business & Economic Statistics* 13 (July 1995): 277-280.

Cochrane, D., and G. H. Orcutt, "Application of Least Squares Regression to Relationships Containing Autocorrelated Error Terms," *JASA* 44(1949), pp. 32-61.

Cooley, T. F., and Edward Prescott, "Varying Parameter Regression: A Theory and Some Applications," *Annals of Economic and Social Measurement* 2(1973), pp. 463-474.

Cooper, J. Phillip, "Asymptotic Covariance Matrix of Procedures for Linear Regression in the Presence of First-Order Autoregressive Disturbances," *Econometrica* 40(1972), pp. 305-310.

Cooper, J. Phillip, "Time-Varying Regression Coefficients: A Mixed Estimation Approach and Operational Limitation of the General Markov Structure," *Annals of Economic and Social Measurement* 2(1973), pp. 525-530.

Cooper, J. Phillip, "Two Approaches to Polynomial Distributed Lag Estimation: An Expository Note and Comment," *The American Statistician*, June 1972, pp. 32-35.

Cummins, Clint, and Bronwyn H. Hall, *Time Series Processor Version 4.0/4.1 Programmer's Manual*, TSP International, Stanford, California, 1986.

Davidson, Russell, and James G. MacKinnon, *Estimation and Inference in Econometrics*, Oxford University Press, 1993.

Dickey, D.A., and W.A. Fuller, "Distribution of the Estimators for Autoregressive Time Series with a Unit Root," *Journal of the American Statistical Association* 74 (1979): 427-431.

Diewert, Erwin, "Exact and Superlative Index Numbers," *Journal of Econometrics* 4(1976), pp. 115-146.

Divisia, F., *Economique rationnelle*, Gaston Doin, Paris, 1928.

Divisia, F., "L'indice monetaire et la theorie de la monnaie," *Revue d'Economie Politique* 39(1925), pp. 842-861, 980-1008, 1121-1151.

Durbin, J., "Testing for Serial Correlation in Least Squares Regression When Some of the Regressors are Lagged Dependent Variables," *Econometrica* 38 (1970), pp. 410-421.

Durbin, J., and G.S. Watson, "Testing for Serial Correlation in Least Squares Regression,"*Biometrika* 38 (1951), pp. 159-177.

Engle, Robert F., "Autoregressive Conditional Heteroskedasticity with Estimates of the Variance of U. K. Inflation," *Econometrica* 50(1982), pp. 987-1008.

Engle, Robert F., "A General Approach to Lagrange Multiplier Model Diagnostics," *Journal of Econometrics* 20(1982), pp. 83-104.

Engle, Robert F., "Wald, Likelihood Ratio and Lagrange Multiplier Tests in Econometrics," in Griliches and Intriligator (eds.), *The Handbook of Econometrics*, North Holland Publishing Co., Amsterdam, 1985, pp. 776-826.

Engle, Robert F., and Clive Granger, "Cointegration and Error Correction: Representation, Estimation, and Testing," *Econometrica* 55(1987), pp. 251-276.

Engle, Robert F., David M. Lilien, and Russell P. Robins, "Estimating Time Varying Risk Premia in the Term Structure: The ARCH-M Model," *Econometrica* 55(1987), pp. 391-407.

Faddeev, V. N., *Computational Methods of Linear Algebra*, (trans. C. Benster), Dover, New York, 1959.

Fair, Ray C., "The Estimation of Simultaneous Equation Models with Lagged Endogenous Variables and First-Order Serially Correlated Errors," *Econometrica* 38(1970), pp. 507-516.

Fishman, George S., and Louis R. Moore, "A Statistical Evaluation of Multiplicative Congruential Random Number Generators with Modulus 231-1," *JASA* 77(1982), pp. 129-136.

Fletcher, R., and M. J. D. Powell, "A Rapidly Converging Descent Method for Minimization," *Comput. J*, Vol. 6, pp. 163-168.

Gallant, A. Ronald, and Dale Jorgenson, "Statistical Inference for a System of Simultaneous, Non-linear, Implicit Equations in the Context of Instrumental Variable Estimation", *Journal of Econometrics* 11(1979), pp. 275-302.

Gallant, A. Ronald, and Alberto Holly, "Statistical Inference in an Implicit, Nonlinear, Simultaneous Equation Model in the Context of Maximum Likelihood Estimation", *Econometrica* 48(1980), pp. 697-720.

Gill, Philip E., Walter Murray, and Margaret H. Wright, *Practical Optimization*, Academic Press, New York, 1981.

Gourieroux, Christian, Alain Montfort, and Alain Trognon, "Pseudo Maximum Likelihood Methods: Theory," *Econometrica* 52(1984), pp. 681-700.

Gourieroux, Christian, Alain Montfort, and Alain Trognon. “Pseudo Maximum Likelihood Methods: Applications to Poisson Models,” *Econometrica* 52 (1984): 701-720.

Griffiths, W. E., R. C. Hill, and P. J. Pope, "Small Sample Properties of Probit Model Estimators," *JASA* 82(1987), pp. 929-937.

Griliches, Zvi, and J.A. Hausman, "Errors in Variables in Panel Data," *Journal of Econometrics* 31(1986), pp. 93-118.

Griliches, Zvi, J. A. Hausman, and Bronwyn H. Hall, "Missing Data and Self Selection in Large Panels," *Annals de l'INSEE* 30-31(1978), pp. 137-176.

Griliches, Zvi, and Michael D. Intriligator, *Handbook of Econometrics Volumes I, II, III*, North Holland, 1984, 1985, 1986.

Hall, Bronwyn H., "The Effect of Takeover Activity on Corporate Research and Development," in Auerbach, Alan (ed.), *Corporate Takeovers: Causes and Consequences*, 1988, pp. 69-96.

Hall, Bronwyn H., "The Relationship between Firm Size and Firm Growth in the U.S. Manufacturing Sector," *Journal of Industrial Economics* 36(1987), pp. 583-606.

Hall, Bronwyn H., Zvi Griliches, and Jerry A. Hausman, "Patents and R&D: Is There a Lag?", *International Economic Review* 27(1986), pp.265-283.

Hall, Bronwyn H., Rebecca Schnake, and Clint Cummins, *TSP Version 4.2 Reference Manual*, TSP International, Stanford, California, 1992.

Hall, Bronwyn H., "Estimation of the Probability of Acquisition in an Equilibrium Setting," University of California at Berkeley IBER Working Paper No. 8887, 1987.

Hall, Robert E., "Polynomial Distributed Lags," Econometrics Working paper No. 7, Department of Economics, MIT, July 1967.

Hall, Robert E., "Stochastic Implications of the Life-Cycle Permanent Income Hypothesis: Theory and Evidence," *Journal of Political Economy* 86(1978), pp. 971-987.

Hanoch, Giora, "A Multivariate Model of Labor Supply: Methodology for Estimation," in J. P. Smith (ed.), *Female Labor Supply: Theory and Estimation*, Princeton University Press, Princeton, 1980.

Hansen, Lars Peter, "Large Sample Properties of Generalized Method of Moments Estimators," *Econometrica* 50(1982), pp. 1029-1054.

Hansen, Lars Peter, and Kenneth J. Singleton, "Generalized Instrumental Variables Estimation of Nonlinear Rational Expectations Models," *Econometrica* 50(1982), pp. 1269-1286.

Harman, Harry H., *Modern Factor Analysis,* University of Chicago Press, First Edition (1960), Sec. 9.3 or Third Edition (1976), Sec. 8.3.

Harvey, Andrew C., *The Econometric Analysis of Time Series*, Cambridge: The MIT Press, third printing, 1993.

Harvey, Andrew C., *Forecasting, Structural Time Series Models, and the Kalman Filter*, Cambridge, Cambridge University Press, fifth printing, 1994.

Harvey, Andrew C., *Time Series Models*, 1981, Philip Allen, London.

Hausman, Jerry A., "Specification Tests in Econometrics," *Econometrica* 46 (1978), pp. 1251-1272.

Hausman, Jerry A., Bronwyn H. Hall, and Zvi Griliches, "Econometric Models for Count Data with an Application to the Patents-R&D Relationship," *Econometrica* 52(1984), pp. 909-938.

Hausman, Jerry A., and Daniel McFadden, "Specification Tests for the Multinomial Logit Model," *Econometrica* 52 (1984): 1219-1240.

Heckman, James J., "Sample Selection Bias as a Specification Error," *Econometrica* 47(1974), pp. 153-162.

Hildreth, C., and J. Y. Lu, "Demand Relations with Autocorrelated Disturbances," *Research Bulletin* 276, Michigan

State University Agricultural Experiment Station, 1960.

IMSL Library Reference Manual, IMSL, Inc., Houston, Texas, 1982.

Jarque, Carlos M., and Anil K. Bera, "A Test for Normality of Observations and Regression Residuals," *International Statistical Review* 55 (1987): 163-172.

Johansen, Søren, and Katarina Juselius, "Maximum Likelihood Estimation and Inference on Cointegration -- with Applications to the Demand for Money", *Oxford Bulletin of Economics and Statistics*, 1990, p.169-210.

Jorgenson, Dale W., and Jean-Jacques Laffont, "Efficient Estimation of Nonlinear Simultaneous Equations with Additive Disturbances," *Annals of Economic and Social Measurement* 4(1974), pp. 615-640.

Jorgenson, Dale, and Zvi Griliches, "Divisia Index Numbers and Productivity Measurement," *Review of Income and Wealth*, Vol. 17(2), June 1971, pp. 227-229.

Judge, George G. et al., *Introduction to the Theory and Practice of Econometrics*, John Wiley and Sons, New York, 1980, pp. 245-250.

Kalman, R. E., "A New Approach to Linear Filtering and Prediction Problems," *Journal of Basic Engineering, Transactions ASME*, Series D 82 (1960): 35-45.

Keane, Michael P., and David E. Runkle, "On the Estimation of Panel-Data Models with Serial Correlation When Instuments are not strictly Exogenous," *Journal of Business and Economic Statistics* 10(1992), pp. 1-29.

Klein, L. R., "Estimation of Interdependent Systems in Macro-Economics," *Econometrica* 37 (1969): 171-192.

Knuth, Donald E., *The Art of Computer Programming, Volume 2: Seminumerical Algorithms*, Addison-Wesley, Reading, Mass., 1969.

Lancaster, Tony, *The Economic Analysis of Transition Data*, Cambridge: Cambridge University Press, 1990.

Ljung, G. M., and G. P. Box, "On a Measure of Lack of Fit in Time Series Models," *Biometrika* 66(1978), pp. 297-303.

Longley, James W., "An Appraisal of Least Squares Programs for the Electronic Computer from the Point of View of the User," *JASA* 62(1967), pp. 818-841.

MacKinnon, J. G., "Approximate Asymptotic Distribution Functions for Unit-Root and Cointegration Tests," *Journal of Business and Economic Statistics* (April 1994): 167-176.

MacKinnon, J.G., "Critical Values for Cointegration Tests," in *Long-Run Economic Relationships: Readings in Cointegration*, eds. R.F. Engle and C.W.J. Granger, New York: Oxford University Press, (1991): 266-276.

Macurdy, Thomas E., "Asymptotic Properties of Quasi-Maximum Likelihood Estimators and Test Statistics," NBER Technical Working Paper No. 14, 1981.

Macurdy, Thomas E., "An Empirical Model of Labor Supply in a Life Cycle Setting," *Journal of Political Economy* 89(1981), pp. 1059-1085.

Macurdy, Thomas E., "A Guide to Applying Time Series Models to Panel Data," Manuscript, Stanford University, 1985.

Macurdy, Thomas E., "The Use of Time Series Processes to Model the Error Structure of Earnings in a Longitudinal Data Analysis," *Journal of Econometrics* 18(1981), pp. 83-114.

Maddala, G. S., *Econometrics*, McGraw Hill Book Company, New York, 1977.

Maddala, G. S., *Limited-dependent and qualitative dependent variables in econometrics*, Cambridge University Press,

New York, 1983.

Manski, Charles, and Daniel McFadden, *Structural Analysis of Discrete Data with Econometric Applications*, MIT Press, Cambridge, Mass., 1983.

McCurdy, Thomas H., and Ieuan G. Morgan, "Testing the Martingale Hypothesis in Deutsche Mark Futures with Models Specifying the Form of Heteroskedasticity," *Journal of Applied Econometrics* 3(1988), pp. 187-202.

McFadden, Daniel, "Conditional Logit Analysis of Qualitative Choice Behavior," in P. Zarembka (ed.), *Frontiers in Econometrics*, Academic Press, New York, 1973.

McFadden, Daniel, "Qualitative Response Models," in Z. Griliches and M. D. Intriligator (eds.), *Handbook of Econometrics*, North Holland, Amsterdam, 1985.

McFadden, Daniel, "Quantal Choice Analysis: A Survey," *Annals of Economic and Social Measurement* 5 (1975), pp. 363-390, 1976.

McFadden, Daniel, "Regression-Based Specification Tests for the Multinomial Logit Model," *Journal of Econometrics* 34 (1987): 63-82.

Mundlak, Yair, "On the Concept of Non-Significant Functions and Its Implications for Regression Analysis," *Journal of Econometrics* 16(1981), pp. 139-149.

Nelson, Charles, *Applied Time Series Analysis for Managerial Forecasting*, Holden-Day, New York, 1973.

Newey, Whitney K., and Kenneth D. West, "A Simple, Positive Semi-definite, Heteroskedasticity and Autocorrelation Consistent Covariance Matrix," *Econometrica* 55(1987), pp. 703-706.

Ortega, J.M., and W. C. Rheinboldt, *Iterative Solution of Nonlinear Equations in Several Variables*, Academic Press, New York, 1970, Chapter 7.

Osterwald-Lenum, Michael, "Practitioners' Corner: A Note with Quantiles fo the Asymptotic Distribution of the Maximum Likelihood Cointegration Rank Test Statistic", *Oxford Bulletin of Economics and Statistics*, 1992, p.461-471.

Pantula, Sastry G., Graciela Gonzalez-Farias, and Wayne A. Fuller, "A Comparison of Unit-Root Test Criteria," *Journal of Business and Economic Statistics* (October 1994): 449-459.

Phillips, P. C. B., "Time Series Regression with a Unit Root," *Econometrica* 55(1987), pp. 277-301.

Phillips, P. C. B., and Pierre Perron, "Testing for a Unit Root in Time Series Regression," *Biometrika* (1988): 335-346.

Pindyck, Robert S., and Daniel L. Rubinfeld, *Econometric Models and Economic Forecasts*, McGraw-Hill Book Company, New York, 1966.

Rao, C. Radhakrishna, *Linear Statistical Inference and its Applications*, John Wiley and Sons, New York, 1965.

Rao, P., and Zvi Griliches, "Small Sample Properties of Several Two-Stage Regression Methods in the Context of Auto-Correlated Errors," *JASA* 64(1969), pp. 253-272.

Saaty, T. L., and J. Bram, *Nonlinear Mathematics*, McGraw-Hill Book Co., New York, 1964.

Savin, N.E., and Kenneth J. White, "Testing for Autocorrelation with Missing Observations." *Econometrica* 46 (1978): 59-67.

Schaffer, Henry E., Algorithm #369, *Collected Algorithms from ACM Volume II*, ACM, New York, N.Y.

Schmidt, P., S.C. Ahn and D. Wyhowski, "Comment"on "On the Estimation of Panel-Data Models" by Keane, M.P.

Keane and D.E. Runkle, *Journal of Business and Economic Statistics* 10 (1992): 10-14.

Sclove, S.L., "Least Squares Problems with Random Regression Cofficients," Technical Report No. 87, IMSSS, Stanford University, 1973.

"Seasonal Analysis of Economic Time Series," proceedings of the Conference on the Seasonal Analysis of Economic Time Series, September 1976.

Shapiro, S. S., and M. B. Wilk, "An Analysis of Variance Test for Normality (Complete Samples)," *Biometrika* 52 (1965): 591-611.

Shapiro, S. S., M. B. Wilk, and H. J. Chen, "A Comparative Study of Various Tests of Normality," *Journal of the American Statistical Association* 63 (1968): 1343-1372.

Shiller, Robert, "A Distributed Lag Estimator Derived from Smoothness Priors," *Econometrica* 41(1973), pp. 775-787.

Sims, Christopher A., "Macroeconomics and Reality," *Econometrica* 48(1980), pp. 1-48.

Startz, Richard, "Computation of Linear Hypothesis Tests for Two-Stage Least Squares," *Economics Letters* 11, 1983, pp. 129-131.

Statlib, *http://lib.stat.cmu.edu/apstat/.*

Steward, D.V., "On an Approach to Techniques for the Analysis of the Structure of Large Systems of Equations," *SIAM REVIEW*, Volume 4, pp. 321- 342.

Theil, Henri, *Applied Economic Forecasting*, North Holland Publishing Company, 1966.

Theil, Henri, *Economic Forecasts and Policy*, North Holland Publishing Company, 1961.

Theil, Henri, *Principles of Econometrics*, John Wiley & Sons, Inc., New York, 1971.

Tobin, James, "Estimation of Relationships for Limited Dependent Variables," *Econometrica* 31(1958), pp. 24-36.

Train, Kenneth, *Qualitative Choice Analysis*, The MIT Press, Cambridge, Mass., 1986.

Van Daele, Walter, *Applied Time Series and Box-Jenkins Models*, Academic Press, New York, 1983.

Wampler, Roy H., "Test Procedures and Test Problems for Least Squares Algorithms," *Journal of Econometrics* 12, pp 3-21.

White, Halbert, "A Heteroskedasticity-Consistent Covariance Matrix and a Direct Test for Heteroskedasticity", *Econometrica* 48(1980), pp. 721-746.

White, Halbert, "Instrumental Variables Regression with Independent Observations," *Econometrica* 50(1982), pp. 483-500.

White, Halbert, "Maximum Likelihood Estimation of Misspecified Models," *Econometrica* 50(1982), pp. 1-25.

White, Halbert, "Using Least Squares to Approximate Unknown Regression Functions," *International Economic Review* 21(1980).

Zellner, Arnold, "An Efficient Method of Estimating Seemingly Unrelated Regressions and Tests of Aggregation Bias," *JASA* 57(1962), pp. 348-368.

Zellner, Arnold, "Estimators for Seemingly Unrelated Regression Equations: Some Exact Finite Sample Result," *JASA* 58(1963), pp. 977-992.

Zellner, Arnold, and Henri Theil, "Three-Stage Least Squares: Simultaneous Estimation of Simultaneous Equations," *Econometrica* 30(1962), pp. 54-78.