## ADVANCES IN ECONOMETRICS

Series Editors: Tom Fomby and R. Carter Hill

Recent Volumes:

Volume 15: Nonstationary Panels, Panel Cointegration, and

Dynamic Panels, Edited by Badi Baltagi

Volume 16: Econometric Models in Marketing, Edited by

P. H. Franses and A. L. Montgomery

Volume 17: Maximum Likelihood of Misspecified Models:

Twenty Years Later, Edited by

Thomas B. Fomby and R. Carter Hill

Volume 18: Spatial and Spatiotemporal Econometrics,

Edited by J. P. LeSage and R. Kelley Pace

Volume 19: Applications of Artificial Intelligence in Finance

and Economics, Edited by

J. M. Binner, G. Kendall and S. H. Chen

Volume 20A: Econometric analysis of Financial and

Economic Time Series, Edited by Dek Terrell and Thomas B. Fomby

Volume 20B: Econometric analysis of Financial and

Economic Time Series, Edited by Thomas B. Fomby and Dek Terrell