

Contents

Preface	vii
1 Introduction <i>Maxwell L. King and David E. A. Giles</i>	1
Part I Linear regression with autocorrelated errors	7
2 The Cochrane and Orcutt papers <i>E. J. Hannan</i>	9
3 Testing for autocorrelation in linear regression models: A survey <i>Maxwell L. King</i>	19
4 Linear regression with correlated errors: Bounds on coefficient estimates and <i>t</i> -values <i>Grant H. Hillier and Maxwell L. King</i>	74
5 Efficiency of estimators in the regression model with first-order autoregressive errors <i>L. Magee, A. Ullah, and V. K. Srivastava</i>	81
6 Autocorrelation pre-test estimation in models with a lagged dependent variable <i>David E. A. Giles and Murray Beattie</i>	99
7 Some aspects of mis-specification in the linear model <i>Peter Praetz</i>	117
Part II General model specification issues	131
8 Joint conditional probability functions for modeling national economies <i>Guy H. Orcutt</i>	133
9 Specification tests for separate models: A survey <i>Michael McAleer</i>	146

10	Functional forms in intertemporal duality <i>Keith R. McLaren and Russel J. Cooper</i>	197
Part III Some statistical issues		217
11	Asymptotic spectral analysis of cross-product matrices <i>G. S. Watson</i>	219
12	Bayesian prediction with random regressors <i>Arnold Zellner and Soo-Bin Park</i>	234
Part IV Applications		251
13	How accurate are the British National Accounts? <i>Richard Stone</i>	253
14	The pattern of financial asset holdings in Australia <i>Kenneth W. Clements and John C. Taylor</i>	268
15	Dwelling commencements in Australia: Lags and autocorrelation <i>Ross A. Williams</i>	289
	Notes on contributors	302
Appendixes		
1	Application of least squares regression to relationships containing auto-correlated error terms <i>D. Cochrane and G. H. Orcutt</i>	307
2	A sampling study of the merits of autoregressive and reduced form transformations in regression analysis <i>Guy H. Orcutt and Donald Cochrane</i>	335
3	The method of iterative maximization <i>J. D. Sargan</i>	353
	Index	356