

- Arellano, M., and S. Bond (1991). "Some tests of specification for panel data: Monte Carlo evidence and an application to employment equations," *Review of Economic Studies*, **58**, 277–97.
- Arellano, M., and O. Bover (1995). "Another look at instrumental variable estimation of error-components models," *Journal of Econometrics*, **68**, 29–51.
- Arellano, M., and B. Honoré (2001). "Panel data models: Some recent developments," Ch. 53 in *Handbook of Econometrics*, Vol. 5, ed. J. J. Heckman and E. E. Leamer, Amsterdam, North-Holland.
- Azzalini, A. (1981). "A note on the estimation of a distribution function and quantiles by a kernel method," *Biometrika*, **68**, 326–28.
- Balestra, P., and M. Nerlove (1966). "Pooling cross section and time series data in the estimation of a dynamic model: The demand for natural gas," *Econometrica*, **34**, 585–612.
- Baltagi, B. (2001). *Econometric Analysis of Panel Data*, second edition, New York, John Wiley & Sons.
- Banerjee, A., J. J. Dolado, J. W. Galbraith, and D. F. Hendry (1993). *Co-Integration, Error-Correction, and the Econometric Analysis of Non-Stationary Data*, Oxford, Oxford University Press.
- Banerjee, A., J. J. Dolado, and R. Mestre (1998). "Error-correction mechanism tests for cointegration in a single-equation framework," *Journal of Time Series Analysis*, **19**, 267–83.
- Bard, Y. (1974). *Nonlinear Parameter Estimation*, New York, Academic Press.
- Barten, A. P. (1977). "The system of consumer demand functions approach: A review," *Econometrica*, **45**, 23–51.
- Basmann, R. L. (1957). "A generalized classical method of linear estimation of coefficients in a structural equation," *Econometrica*, **25**, 77–83.
- Bates, D. M., and D. G. Watts (1988). *Nonlinear Regression Analysis and Its Applications*, New York, John Wiley & Sons.
- Beach, C. M., and J. G. MacKinnon (1978). "A maximum likelihood procedure for regression with autocorrelated errors," *Econometrica*, **46**, 51–58.
- Becker, W. E., and P. E. Kennedy (1992). "A graphical exposition of the ordered probit," *Econometric Theory*, **8**, 127–31.
- Bekker, P. A. (1994). "Alternative approximations to the distributions of instrumental variables estimators," *Econometrica*, **62**, 657–81.
- Bera, A. K., and C. M. Jarque (1982). "Model specification tests: A simultaneous approach," *Journal of Econometrics*, **20**, 59–82.
- Beran, R. (1988). "Prepivoting test statistics: A bootstrap view of asymptotic refinements," *Journal of the American Statistical Association*, **83**, 687–97.
- Berndt, E. R., B. H. Hall, R. E. Hall, and J. A. Hausman (1974). "Estimation and inference in nonlinear structural models," *Annals of Economic and Social Measurement*, **3**, 653–65.
- Betancourt, R., and H. Kelejian (1981). "Lagged endogenous variables and the Cochrane-Orcutt procedure," *Econometrica*, **49**, 1073–78.
- Bierens, H. J. (2001). "Unit roots," Ch. 29 in *A Companion to Theoretical Econometrics*, ed. B. Baltagi, Oxford, Blackwell Publishers, 610–33.