

- Campbell, J. Y., and P. Perron (1991). "Pitfalls and opportunities: What macroeconomists should know about unit roots," in *NBER Macroeconomics Annual*, Vol. 6, eds. O. J. Blanchard and S. Fisher, Cambridge, Mass., MIT Press.
- Campbell, J. Y., and R. J. Shiller (1987). "Cointegration and tests of present value models," *Journal of Political Economy*, **95**, 1062–88.
- Carroll, R. J., and D. Ruppert (1982). "Robust estimation in heteroskedastic linear models," *Annals of Statistics*, **10**, 429–41.
- Carroll, R. J., and D. Ruppert (1984). "Power transformations when fitting theoretical models to data," *Journal of the American Statistical Association*, **79**, 321–28.
- Carroll, R. J., and D. Ruppert (1988). *Transformation and Weighting in Regression*, London, Chapman and Hall.
- Casella, G., and R. L. Berger (1990). *Statistical Inference*, Pacific Grove, Calif., Wadsworth and Brooks/Cole.
- Chamberlain, G. (1982). "The general equivalence of Granger and Sims causality," *Econometrica*, **50**, 569–82.
- Chamberlain, G. (1984). "Panel Data," Ch. 22 in *Handbook of Econometrics*, Vol. II, eds. Z. Griliches and M. D. Intriligator, Amsterdam, North-Holland.
- Chamberlain, G. (1986). "Asymptotic efficiency in semi-parametric models with censoring," *Journal of Econometrics*, **32**, 189–218.
- Chamberlain, G. (1987). "Asymptotic efficiency in estimation with conditional moment restrictions," *Journal of Econometrics*, **34**, 305–34.
- Chambers, J. M. (1977). *Computational Methods for Data Analysis*, New York, John Wiley & Sons.
- Chesher, A. (1983). "The information matrix test: simplified calculation via a score test interpretation," *Economics Letters*, **13**, 45–48.
- Chesher, A. (1984). "Testing for neglected heterogeneity," *Econometrica*, **52**, 865–72.
- Chesher, A. (1989). "Hájek inequalities, measures of leverage and the size of heteroskedasticity robust tests," *Econometrica*, **57**, 971–77.
- Chesher, A., and G. Austin (1991). "The finite-sample distributions of heteroskedasticity robust Wald statistics," *Journal of Econometrics*, **47**, 153–73.
- Chesher, A., and M. Irish (1987). "Residual analysis in the grouped and censored normal linear model," *Journal of Econometrics*, **34**, 33–61.
- Chesher, A., and I. Jewitt (1987). "The bias of a heteroskedasticity consistent covariance matrix estimator," *Econometrica*, **55**, 1217–22.
- Chesher, A., and S. Peters (1994). "Symmetry, regression design, and sampling distributions," *Econometric Theory*, **10**, 116–129.
- Chesher, A., and R. Spady (1991). "Asymptotic expansions of the information matrix test statistic," *Econometrica*, **59**, 787–815.
- Chipman, J. S. (1979). "Efficiency of least squares estimation of linear trend when residuals are autocorrelated," *Econometrica*, **47**, 115–28.
- Chow, G. C. (1960). "Tests of equality between sets of coefficients in two linear regressions," *Econometrica*, **28**, 591–605.