Berndt, E. R., and N. E. Savin (1975). "Estimation and hypothesis testing in singular equation systems with autoregressive disturbances," *Econometrica*, **43**, 937–57.

Berndt, E. R., and N. E. Savin (1977). "Conflict among criteria for testing hypotheses in the multivariate linear regression model," *Econometrica*, **45**, 1263–78.

Betancourt, R., and H. Kelejian (1981). "Lagged endogenous variables and the Cochrane-Orcutt procedure," *Econometrica*, **49**, 1073–78.

Bhargava, A. (1986). "On the theory of testing for unit roots in observed time series," *Review of Economic Studies*, **53**, 369–84.

Bickel, P. J., and K. A. Doksum (1981). "An analysis of transformations revisited," *Journal of the American Statistical Association*, **76**, 296–311.

Bickel, P. J., and D. A. Freedman (1981). "Some asymptotic theory for the bootstrap," *Annals of Statistics*, **9**, 1196–1217.

Billingsley, P. (1968). *Convergence of Probability Measures*, New York, John Wiley & Sons.

Billingsley, P. (1979). *Probability and Measure*, New York, John Wiley & Sons.

Blundell, R. W. (ed.) (1987). Special Issue on Specification Testing in Limited and Discrete Dependent Variable Models, *Journal of Econometrics*, **34**, No. 1/2.

Bollerslev, T. (1986). "Generalized autoregressive conditional heteroskedasticity," *Journal of Econometrics*, **31**, 307–27.

Bollerslev, T., R. Y. Chou, and K. F. Kroner (1992). "ARCH modeling in finance: a review of the theory and empirical evidence," *Journal of Econometrics*, **52**, 5–59.

Bollerslev, T., R. F. Engle, and J. M. Wooldridge (1988). "A capital asset pricing model with time varying covariances," *Journal of Political Economy*, **96**, 116–31.

Boothe, P., and J. G. MacKinnon (1986). "A specification test for models estimated by GLS," *Review of Economics and Statistics*, **68**, 711–14.

Bowden, R. J., and D. A. Turkington (1984). *Instrumental Variables*, Cambridge, Cambridge University Press.

Bowen, W. G., and T. A. Finegan (1969). *The Economics of Labor Force Participation*, Princeton, Princeton University Press.

Box, G. E. P., and D. R. Cox (1964). "An analysis of transformations," *Journal of the Royal Statistical Society*, Series B, **26**, 211–52.

Box, G. E. P., and G. M. Jenkins (1976). *Time Series Analysis, Forecasting and Control*, Revised edition, San Francisco, Holden Day.

Box, G. E. P., and M. E. Muller (1958). "A note on the generation of random normal deviates," *Annals of Mathematical Statistics*, **29**, 610–11.

Box, G. E. P., and D. A. Pierce (1970). "The distribution of residual autocorrelations in autoregressive-integrated moving average time series models," *Journal of the American Statistical Association*, **65**, 1509–26.

Breusch, T. S. (1978). "Testing for autocorrelation in dynamic linear models," *Australian Economic Papers*, **17**, 334–55.