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James Davidson is Professor of Econometrics at Cardiff University. Contributor and referee for a number of leading research journals, Davidson is the author of Stochastic Limit Theory (1994). With an MSc in Econometrics and Mathematical Economics from the London School of Economics, he has taught at ...

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The paper is a sequel to Bjerkholt (2005, Econometric Theory 21, 491-533). The presentation owes very much indeed to the advice of three anonymous referees and to the editor Peter Phillips, as the ...

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