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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

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and Mathematical Economics from the London School of Economics, he has taught at ...

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Econometric Theory is an economics journal specialising in econometrics, published by Cambridge Journals. Its current editor is Peter Phillips .

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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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