This PDF is a selection from an out-of-print volume from the National Bureau of Economic Research

Volume Title: Annals of Economic and Social Measurement, Volume 2, number 4

Volume Author/Editor: Sanford V. Berg, editor

Volume Publisher: NBER

Volume URL: http://www.nber.org/books/aesm73-4

Publication Date: October 1973

Chapter Title: Table of Contents 1973, Authors' Index, and Forthcoming Articles

Chapter Author:

Chapter URL: http://www.nber.org/chapters/c9945

Chapter pages in book: (p. 540 - 546)

CONTENTS

Volume 2—Year 1973

Number 1—January 1973

Measuring Current Economic Fluctuations	Julius Shiskin	1
Maximum Likelihood Estimation of Linear Equation Systems with Auto-Regressive Residuals	Gregory C. Chow and Ray C. Fair	17
A Generalized Approach to Estimation as Implemented in the TROLL/1 System	Mark Eisner and Robert S. Pindyck	29
Research Methodology Notes:		
Contingent Repayment Student Finance: the Problem of Non-Participants in the Labour Force	Gail C. A. Cook and David A. A. Stager	65
Reply	Stephen P. Dresch	69
Occupational Coding	Paul Taubman	71
Programming Software Notes:		
A Program for the Estimation of Dynamic Economic Relations from a Time Series of Cross Sections	Alan Freiden	89
Conference Notes:		
Progress Report on Conference on Prices and Consumer Expenditure Data	Joel Popkin	93

Number 2—April 1973

Special Issue on the Current Population Survey

The CPS Viewed from the Outside	Sanford V. Berg	99
The Current Population Survey: An Overview	Marvin M. Thompson and Gary Shapiro	105
New Perspectives in Government Data Distribution: The Current Population Survey	James D. Smith	131
On the Use of Survey Sample Weights in the Linear Model	Richard D. Porter	141
Ransacking CPS Tabulations: Applications of the Log Linear Model to Poverty Statistics	Frederick J. Scheuren	159

Research Methodology Notes:

Development of a Microsimulation Model for Evaluating Economic Implications of Income Transfer and Tax Policies	John F. Moeller	183

Data Banks and Files:

A Guide to the 1960–1971 Current Population Survey Files	Jodie T. Allen	189
Editing Census Microdata Files for Income and Wealth	Nelson McClung	201
The Creation of Longitudinal Data from Cross-Section Surveys: An Illustration from the Current Population Survey	Terence F. Kelly	209
Problems of Access: Some Comments	Richard C. Taeuber	215

Number 3—July 1973

Intersectoral Shifts and Aggregate Productivity Change	Michael Grossman and Victor R. Fuchs	227
Capital Expenditures and Capital Stocks	Raford Boddy and Michael Gort	245
The CPI and the PCE Deflator: An Econometric Analysis of Two Price Measures	Jack E. Triplett and Stephen M. Merchant	263
Comments	Allan H. Young	283
Reply	Jack E. Triplett and Stephen M. Merchant	287
What Do Regressions of Interest on Inflation Show?	Thomas Sargent	289

Programming Software Notes:

Microdata Processing Package	Ates Dagli, Iva MacLennan, Hyman Sanders and Finis Welch	303
Programs and Methods for Input-Output Analysis—A Preview	Clopper Almon	307
IOPE: Input/Output Program for Economists	Edward Wolff	309
RIMLOC: A Computer Algorithm for Regional Input-Output Analyses	Gholam Mustafa and Lonnie L. Jones	313
A Note On Matrix Factorization	Virginia Klema	317

Research Methodology:

IDIOM: An Inter-Industry National-Regional Policy Evaluation Model	Stephen P. Dresch and Robert D. Goldberg	323

Conference Notes:

Conference on Research and the Public Use Samples	Cynthia M. Taeuber	357
Seminar on Bayesian Inference in Econometrics	Arnold Zellner	363

Number 4—October 1974

Special Issue on Time-Varying Parameters

Time-Varying Parameter Structures: An Overview	David A. Belsley and Edwin Kuh	375
A Survey of Stochastic Parameter Regression	Barr Rosenberg	381

Random-Coefficients Models:

The Analysis of a Cross-Section of Time Series by a Stochastically Convergent Parameter Regression	Barr Rosenberg	399
Criteria, Constraints and Multicollinearity in Random Coefficients Regression Models	P. A. V. B. Swamy	429
Error Component Regression Models and Their Applications	Swarnjit S. Arora	451

Systematic (non-random) Variation Models:

Varying Parameter Regression: A Theory and Some Applications	T. F. Cooley and Edward C. Prescott	463
The Estimation of Structural Shifts by Switching Regressions	Stephen M. Goldfeld and Richard E. Quandt	475
On the Determination of Systematic Parameter Variation in the Linear Regression Model	David A. Belsley	487
A Test for Systematic Variation in Regression Coefficients	David A. Belsley	495

Kalman Filter Models:

A Bayesian Approach to Estimation of Time-Varying Regression Coefficients	Alexander H. Sarris	501
Time-Varying Regression Coefficients: A Mixed Estimation Approach and Operational Limitations of the General Markov Structure	J. Phillip Cooper	525
The Applicability of the Kalman Filter in the Determination of Systematic Parameter Variation	David A. Belsley	531

AUTHORS' INDEX

Volume 2—Year 1973

Allen, Jodie T. A Guide to the 1960–1971 Current Population Survey Files, 189.
Almon, Clopper. Programs and Methods for Input-Output Analysis—A Preview, 307.
Arora, Swarnjit S. Error Component Regression Models and Their Applications, 451.
Belsley, David A. The Applicability of the Kalman Filter in the Determination of Systematic Parameter Variation, 531.
Belsley, David A. On the Determination of Systematic Parameter Variation in the Linear Regression Model, 487.
Belsley, David A. A Test for Systematic Variation in Regression Coefficients, 495.
Belsley, David A. and *Kuh, Edwin.* Time-Varying Parameter Structures: An Overview, 375.
Berg, Sanford V. The CPS Viewed from the Outside, 99.
Boddy, Raford and *Gort, Michael.* Capital Expenditures and Capital Stocks, 245.
Chow, Gregory C. and *Fair, Ray C.* Maximum Likelihood Estimation of Linear Equation Systems with Auto-Regressive Residuals, 17.
Cohen, Malcolm, Gillingham, Robert, and *Heien, Dale.* A Monte Carlo Study of Complex Finite Distributed Lag Structures, 53.
Cook, Gail C. A. and *Stager, David A. A.* Contingent Repayment Student Finance: The Problem of Non-Participants in the Labour Force, 65.
Cooley, T. F. and *Prescott, Edward C.* Varying Parameter Regression Coefficients: Mixed Estimation Approach and Operational Limitations of the General Markov Structure, 463.
Cooper, J. Phillip. Time-Varying Regression Coefficients: A Mixed Estimation Approach and Operational Limitations of the General Markov Structure, 525.
Dagli, Artes, MacLennan, Iva, Sanders, Hyman, and *Welch, Finis.* Microdata Processing Package, 303.
Dresch, Stephen P. and *Goldberg, Robert D.* IDIOM: An Inter-Industry National-Regional Policy Evaluation Model, 323.
Dresch, Stephen P. Reply, 69.
Eisner, Mark and *Pindyck, Robert S.* A Generalized Approach to Estimation as Implemented in the TROLL/1 System, 29.
Fair, Ray C. See *under* Chow, Gregory C.
Freiden, Alan. A Program for the Estimation of Dynamic Economic Relations from a Time Series of Cross Sections, 89.
Fuchs, Victor R. See *under* Grossman, Michael.
Gillingham, Robert. See *under* Cohen, Malcolm.
Goldberg, Robert D. See *under* Dresch, Stephen P.
Goldfeld, Stephen M. and *Quandt, Richard E.* The Estimation of Structural Shifts by Switching Regressions, 475.
Gort, Michael. See *under* Boddy, Raford.

Grossman, Michael and *Fuchs, Victor R.* Intersectoral Shifts and Aggregate Productivity Change, 227.
Heien, Dale. See *under* Cohen, Malcolm.
Jones, Lonnie L. See *under* Mustafa, Gholma.
Kelly, Terence F. The Creation of Longitudinal Data from Cross-Section Surveys: An Illustration from the Current Population Survey, 209.
Klema, Virginia. A Note on Matrix Factorization, 317.
Kuh, Edwin. See *under* Belsley, David A.
MacLennan, Iva. See *under* Dagli, Artes.
McClung, Nelson. Editing Census Microdata Files for Income and Wealth, 201.
Merchant, Stephen M. See *under* Triplett, Jack E.
Moeller, John F. Development of a Microsimulation Model for Evaluating Economic Implications of Income Transfer and Tax Policies, 183.
Mustafa, Gholma and *Jones, Lonnie L.* RIMLOC: A Computer Algorithm for Regional Input-Output Analyses, 313.
Pindyck, Robert S. See *under* Eisner, Mark.
Popkin, Joel. Progress Report on Conference on Prices and Consumer Expenditure Data, 93.
Porter, Richard D. On the Use of Survey Sample Weights in the Linear Model, 141.
Prescott, Edward C. See *under* Cooley, T. F.
Quandt, Richard E. See *under* Goldfeld, Stephen M.
Rosenberg, Barr. The Analysis of a Cross-Section of Time Series by a Stochastically Convergent Parameter Regression, 399.
Rosenberg, Barr. A Survey of Stochastic Parameter Regression, 381.
Sanders, Hyman. See *under* Dagli, Artes.
Sargent, Thomas. What Do Regressions of Interest on Inflation Show?, 289.
Sarris, Alexander H. A Bayesian Approach to Estimation of Time-Varying Regression Coefficients, 501.
Scheuren, Frederick J. Ransacking CPS Tabulations: Applications of the Log Linear Model to Poverty Statistics, 159.
Shapiro, Gary. See *under* Thompson, Marvin M.
Shiskin, Julius. Measuring Current Economic Fluctuations, 1.
Smith, James D. New Perspectives in Government Data Distribution: The Current Population Survey, 131.
Stager, David A. See *under* Cook, Gail C. A.
Swamy, P. A. V. B. Criteria, Constraints and Multi-collinearity in Random Coefficients Regression Models, 429.
Taubman, Paul. Occupational Coding, 71.
Taeuber, Cynthia M. Conference on Research and the Public Use Samples, 357.
Taeuber, Richard C. Problems of Access: Some Comments, 215.
Thompson, Marvin M. and *Shapiro, Gary.* The Current Population Survey: An Overview, 105.
Triplett, Jack E. and *Merchant, Stephen M.* The CPI and the PCE Deflator: An Econometric Analysis of Two Price Measures, 263.
Triplett, Jack E. and *Merchant, Stephen M.* Reply, 287.
Welch, Finis. See *under* Dagli, Artes.
Wolff, Edward. IOPE: Input/Output Program for Economists, 309.

Young, Allan H. Comments, 283.
Zellner, Arnold. Seminar on Bayesian Inference in Econometrics, 363.

FORTHCOMING

ANNALS OF ECONOMIC AND SOCIAL MEASUREMENT

Volume 3, Number 1, January 1974

Special Issue on Stochastic Control

Author	*Title*
Gregory C. Chow and Michael Athans	"Introduction to Selected Papers From the Second NBER Stochastic Control Conference"
James L. Pierce	"Quantitative Analysis for Decisions at the Federal Reserve"
Topics in Stochastic Control Theory	
R. K. Mehra	"Identification in Control and Econometrics; Similarities and Differences"
Michael Athans	"The Importance of Kalman Filtering Methods for Economic Systems"
Edison Tse	"Adaptive Dual Control Methods"
H. J. Kushner	"Some Basic Ideas in Stochastic Stability"
H. S. Witsenhausen	"On the Uncertainty of Future Preferences"
Masanao Aoki	"On Some Price Adjustment Schemes"
David L. Kleinman	"Towards Modeling Human Information Processing and Control in Economic Systems: An Approach Based on Manned Vehicle Systems Analysis"
Methods for Computing Optimal Control Solutions	
Ray C. Fair	"On the Solution of Optimal Control Problems as Maximization Problems"
R. S. Holbrook	"A Practical Method for Controlling a Large Nonlinear Stochastic System"
Gordon C. Rausser and John W. Freebairn	"Approximate Adaptive Control Solutions to U.S. Beef Trade Policy"

J. Phillip Cooper and Stanley Fischer	"A Method for Stochastic Control of Nonlinear Econometric Models and an Application: A Summary
Studies of Economic Problems	
Robert S. Pindyck and Steven M. Roberts	"Optimal Policies for Monetary Control"
Jeremy Bray	"Predictive Control of a Stochastic Model of the U.K. Economy simulating present policy making practice by the U.K. Government"
Christopher A. Sims	"Optimal Stable Policies for Unstable Instruments"
Morton I. Kamien and Nancy L. Schwartz	"Risky R & D With Rivalry"
D. L. Brito and M. D. Intriligator	"Uncertainty and the Stability of the Armaments Race"
Michael Rothschild	"Searching for the Lowest Price When the Distribution of Prices is Unknown: A Summary"