

TABLE OF CONTENTS

Preface

White, H.: Maximum likelihood estimation of misspecified dynamic models	1
Verbeek, A.: The geometry of model selection in regression	20
Dijkstra, T.K.: Misspecification and the choice of estimators, a heuristic approach	37
De Leeuw, J.: Discrete normal linear regression models	56
Van Praag, B. and Koster, J.: Specification in simultaneous linear equations models: the relation between a priori specifications and resulting estimators	71
Bekker, P., Kapteyn, A. and Wansbeek, T.: Measurement error and endogeneity in regression: bounds for ML and 2SLS estimates	85
Bierens, H.: Testing parameter constancy of linear regressions	104
Steerneman, T.: Prediction performance and the number of variables in multivariate linear regression	118