

# THE ECONOMETRICS JOURNAL

ISSN 1368-4221, e-ISSN 1368-423X

Vol. 20, n. 1, 2016

[Consulta en línea desde MEYSS](#)

Consistent tests for conditional treatment effects	YU-CHIN HSU	1
Testing for changes in (extreme) VaR	YANNICK HOGA	23
Model-selection tests for conditional moment restriction models	YU-CHIN HSU <i>and</i> XIAOXIA SHI	52
Change point tests in functional factor models with application to yield curves	PATRICK BARDSLEY, LAJOS HORVÁTH, PIOTR KOKOSZKA <i>and</i> GABRIEL YOUNG	86
Nonparametric regression with nearly integrated regressors under long-run dependence	ZONGWU CAI, BINGYI JING, XINBING KONG <i>and</i> ZHI LIU	118
<b>NOTE</b>		
Second-order refinement of empirical likelihood ratio tests of nonlinear restrictions	JUN MA	139