PREFACE

It is the sixth volume of "Acta Universitatis Lodziensis" devoted to the subject of econometric and statistical theory. Most papers are revised versions of papers presented within the WAS-88 meeting being held in Łódź in 1988. The topics covered by the papers were chosen to represent areas of active interests to theoretical and applied econometricians and statisticians.

The papers can be grouped into four parts. The first part consists of the papers devoted to the analysis of small sample properties of heteroscedasticity tests (see [6], multivariate normality tests [1], [2], Shapiro-Wilk [1], [2], chi-square's [2, 1], Kołmogorov-Smirnov's, Cramer-von Mises' goodness-of-fit tests (see: the papers [1, 2, 11]), as well as the quality of normal approximation of multiple runs distributions and the quality of generators of random vectors with given correlation matrix [11], where a denotes the consecutive paper number "a" from the Contents.

The second part concern small sample properties of extreme values models and MLE for special econometric and statistical models. There is analysed efficiency of estimation methods for Törnqvist's function (see [3]), Biasedness of estimators for functions of moments [12] and some properties of regularised estimators (see [5]).

The third part is devoted to particular problems of classification models for heterogenous observations from the point of view of cluster and regression analysis (see: [7, 8]).

Two papers concern dynamic statistical models. It can be said that they create the fourth group. One of them [9] analyses the varing - parameters econometric model from the point of view of spectral analysis. The other, one (see [8]) showes a possibility to study of dynamics of phenomena using contingency tables theory.

The editors and authors are deeply thankfull to the Ministry of National Education in Poland for supporting financially the WAS-88 conference from the CPBP 10.09. financial resources.

Łódź, June 1989 *Władysław Milo, Andrzej S. Tomaszewicz*