

LESLIE GODFREY  
LIST OF PUBLICATIONS

This list is in two parts. First, there is a set of selected publications for the period 1971-1996. Second, there are details of more recent outputs.

SELECTED PUBLICATIONS, 1971 - 1996

*Monograph*

Misspecification tests in econometrics: the Lagrange multiplier principle and other approaches, ix + pp. 252. Econometric Society Monograph No. 16, Cambridge: Cambridge University Press, 1988, reprinted 1989, paperback 1991.

*Chapters in books*

The Phillips Curve: Incomes Policy and Trade Union Effects, in H. G. Johnson and A. R. Nobay (eds.), *The Current Inflation*, 99-124. London: Macmillan, 1971.

(with T. S. Breusch) A Review of Recent Work on Testing for Autocorrelation in Dynamic Economic Models, in D. Currie, R. Nobay and D. Peel (eds.), *Macroeconomic Analysis*, 63-105. London: Croom-Helm, 1981.

(with M. R. Wickens) Tests of Misspecification using Locally Equivalent Alternative Models, in G. Chow and P. Corsi (eds.), *Evaluating the Reliability of Macroeconomic Models*, 71-99. New York: Wiley, 1982.

(with Alison Eastwood) The properties and constructive use of misspecification tests for multiple regression models, in L. G. Godfrey (ed.) *The Implementation and Constructive Use of Misspecification Tests in Econometrics*, 109-175. Manchester: Manchester University Press, 1992.

(with S. P. Burke and M. McAleer) Modifications and extensions of the rainbow test, in L. G. Godfrey (ed.) *The Implementation and Constructive Use of Misspecification Tests in Econometrics*, 233-260. Manchester: Manchester University Press, 1992.

*Refereed journal articles*

(with J. Taylor) Earnings Changes in the United Kingdom, 1954-70: Excess Labour Supply, Expected Inflation and Union Influence, *Bulletin of the Oxford University Institute of Economics and Statistics*, 35 (1973), 197-216.

A Note on the Treatment of Serial Correlation, *Canadian Journal of Economics*, 6 (1973), 567-73.

(with D. S. Poskitt) Testing the Restrictions of the Almon Lag Technique, *Journal of the American Statistical Association*, 30 (1975), 105-8.

Testing for Serial Correlation in Dynamic Simultaneous Equation Models, *Econometrica*, 44 (1976), 1077-84.

A Note on the Use of Durbin's h-test when the Equation is Estimated by Instrumental Variables, *Econometrica*, 46 (1978), 225-228.

Testing for Multiplicative Heteroscedasticity, *Journal of Econometrics*, 8 (1978), 227-236.

Testing Against General Autoregressive and Moving Average Error Models when the Regressors Include Lagged Dependent Variables, *Econometrica*, 46 (1978), 1293-1302.

Testing for Higher Order Serial Correlation in Regression Equations when the Regressors Include Lagged Dependent Variables, *Econometrica*, 46 (1978), 1303-1310.

Testing the Adequacy of a Time Series Model, *Biometrika*, 66 (1979), 67-72.

On the Invariance of the Lagrange Multiplier Test with Respect to Certain Changes in the Alternative Hypothesis, *Econometrica*, 49 (1981), 1443-1455.

(with M. R. Wickens) Testing Linear and Log-Linear Regressions for Functional Form, *Review of Economic Studies*, XLVIII (1981), 487-496.

(with M. R. Wickens) A Simple Derivation of the Limited Information Maximum Likelihood Estimator, *Economics Letters*, 10 (1982), 277-283.

(with M. H. Pesaran) Tests of Non-nested Regression Models: Small Sample Adjustments and Monte Carlo Evidence, *Journal of Econometrics*, 21 (1983), 133-154.

Testing Non-nested Models after Estimation by Instrumental Variables or Least Squares, *Econometrica*, 51 (1983), 355-365.

On the Uses of Misspecification Checks and Tests of Non-nested Hypotheses in Empirical Econometrics, *Economic Journal*, 94 (1984), 69-81.

(with R. Davidson and J. G. MacKinnon) A Simplified Version of the Differencing Test, *International Economic Review*, 26 (1985), 581-589.

(with T. S. Breusch) Data Transformation Tests. *Economic Journal*, 96 (1986), 47-58.

Discriminating between Autocorrelation and Misspecification in Regression Analysis: an Alternative Strategy, *Review of Economics and Statistics*, 69 (1987), 128-134.

(with M. McAleer and C.R. MacKenzie) Variable addition and Lagrange multiplier tests for linear and logarithmic regression models, *Review of Economics and Statistics*, 70 (1988), 492-503.

(with A. R. Tremayne) Checks of model adequacy for univariate time series models and their application to econometric relationships, *Econometric Reviews*, 7 (1988), 1-42.

(with S. P. Burke) Some results on the finite sample significance levels of instrumental variable tests for nonnested models, *Economics Letters*, 31 (1989), 343-347.

(with S. P. Burke and A. R. Tremayne) Testing AR(1) against MA(1) disturbances in the linear regression model: an alternative approach, *Review of Economic Studies*, 57 (1990), 135-145.

(with C. D. Orme) Testing for skewness of regression disturbances, *Economics Letters*, 37 (1991), 31-34.

(with J. P. Hutton) Discriminating between errors-in-variables, simultaneity and misspecification in linear regression models, *Economics Letters*, 44 (1994), 359-364.

(with C. D. Orme) On the sensitivity of some general checks to omitted variables in linear regression models, *International Economic Review*, 35 (1994), 489-506.

Testing for serial correlation by variable addition in dynamic models estimated by instrumental variables, *Review of Economics and Statistics*, 76 (1994), 550-559.

Misspecification tests and their uses in econometrics, *Journal of Statistical Planning and Inference*, 49 (1996), 241-260.

Some results on the Glejser and Koenker tests for heteroskedasticity, *Journal of Econometrics*, 72 (1996), 275-299.

(with C.D. Orme) On the behaviour of conditional moment tests in the presence of unconsidered local alternatives, *International Economic Review*, 37 (1996), 263-281.

## PUBLICATIONS, 1997 - 2007

Hausman tests for autocorrelation in the presence of lagged dependent variables: some further results, *Journal of Econometrics*, 82 (1998), 197-207.

Tests of nonnested regression models: some results on small sample behaviour and the bootstrap, *Journal of Econometrics*, 84 (1998), 59-74.

(with W.J. Gerrard) Diagnostic checks for single equation error correction and autoregressive distributed lag models, *Manchester School*, 66 (1998), 222-237.

(with M.R. Veall) Bootstrap-based critical values for tests of common factor restrictions, *Economics Letters*, 59 (1998), 1-5.

(with C.D. Orme) The robustness, reliability and power of heteroskedasticity tests, *Econometric Reviews*, 18 (1999), 169-194.

Instrument relevance in multivariate linear models, *Review of Economics and Statistics*, 81 (1999), 550-552.

(with M.R. Veall) Alternative approaches to testing by variable addition, *Econometric Reviews*, 19 (2000), 241-261.

(with C.D. Orme) Controlling the significance levels of prediction error tests for linear regression models, *Econometrics Journal*, 3 (2000), 66-83.

(with C.D. Orme) On improving the robustness and reliability of Rao's score test, *Journal of Statistical Planning and Inference*, 97 (2001), 153-176.

(with C.D. Orme) Using bootstrap methods to obtain nonnormality robust Chow prediction tests, *Economics Letters*, 76/3 (2002), 429-436.

(with C.D. Orme) Controlling the finite sample significance levels of heteroskedasticity-robust tests of several linear restrictions on regression coefficients, *Economics Letters*, 82 (2004), 281-287.

(with J.M.C. Santos Silva) Bootstrap tests of nonnested hypotheses: some further results, *Econometric Reviews*, 23 (2004), 325-340.

Controlling the overall significance level of a battery of least squares diagnostic tests, *Oxford Bulletin of Economics and Statistics*, 67 (2005), 263-279.

(with A.R. Tremayne) The wild bootstrap and heteroskedasticity-robust tests for serial correlation in dynamic regression models, *Computational Statistics and Data Analysis*, 49 (2005), 377-395.

(with C.D. Orme and J.M.C. Santos Silva) Simulation-based tests for heteroskedasticity in linear regression models: some further results, *Econometrics Journal*, 9 (2006), 76-97.

Tests for regression models with heteroskedasticity of unknown form, *Computational Statistics and Data Analysis*, 50 (2006), 2715-2733.

On the asymptotic validity of a bootstrap method for testing nonnested hypotheses, *Economics Letters*, 94 (2007), 408-413.

Alternative approaches to implementing Lagrange multiplier tests for serial correlation in dynamic regression models, *Special Issue on Computational Econometrics, Computational Statistics and Data Analysis*, 51 (2007), 3282-3295.

(with Alessandra Canepa) Improvement of the quasi-likelihood ratio test in ARMA models: some results for bootstrap methods, *Journal of Times Series Analysis*, 28 (2007), 434-453.

(with J.M.C. Santos Silva) A note on variable addition tests for linear and log-linear models, *Economics Letters*, 95 (2007), 422-427.

Testing for heteroskedasticity and predictive failure in linear regression models, accepted for publication in *Oxford Bulletin of Economics and Statistics*.