David F Hendry

List of Publications by Year
in descending order

230 papers	19,095 citations	15504 65 h-index	16650 123 g-index
252 all docs	252 docs citations	252 times ranked	3358 citing authors

#	Article	IF	Citations
1	Exogeneity. Econometrica, 1983, 51, 277.	4.2	1,270
2	Econometric Modelling of the Aggregate Time-Series Relationship Between Consumers' Expenditure and Income in the United Kingdom. Economic Journal, 1978, 88, 661.	3.6	1,213
3	EXPLORING EQUILIBRIUM RELATIONSHIPS IN ECONOMETRICS THROUGH STATIC MODELS: SOME MONTE CARLO EVIDENCE[*]. Oxford Bulletin of Economics and Statistics, 1986, 48, 253-277.	1.7	582
4	On the formulation of empirical models in dynamic econometrics. Journal of Econometrics, 1982, 20, 3-33.	6.5	530
5	Serial Correlation as a Convenient Simplification, Not a Nuisance: A Comment on a Study of the Demand for Money by the Bank of England. Economic Journal, 1978, 88, 549.	3.6	489
6	Econometric Evaluation of Linear Macro-Economic Models. Review of Economic Studies, 1986, 53, 671.	5.4	452
7	Econometrics-Alchemy or Science?. Economica, 1980, 47, 387.	1.6	428
8	ECONOMETRIC MODELLING WITH COINTEGRATED VARIABLES: AN OVERVIEW. Oxford Bulletin of Economics and Statistics, 1986, 48, 201-212.	1.7	420
9	Pooling of forecasts. Econometrics Journal, 2004, 7, 1-31.	2.3	329
10	Modeling the demand for narrow money in the United Kingdom and the United States. European Economic Review, 1991, 35, 833-881.	2.3	323
11	On the limitations of comparing mean square forecast errors. Journal of Forecasting, 1993, 12, 617-637.	2.8	315
12	Testing superexogeneity and invariance in regression models. Journal of Econometrics, 1993, 56, 119-139.	6.5	285
13	The Demand for M1 in the U.S.A., 1960-1988. Review of Economic Studies, 1992, 59, 25.	5.4	269
14	The Econometric Analysis of Economic Time Series. International Statistical Review, 1983, 51, 111.	1.9	268
15	Computer automation of general-to-specific model selection procedures. Journal of Economic Dynamics and Control, 2001, 25, 831-866.	1.6	268
16	Forecasting: theory and practice. International Journal of Forecasting, 2022, 38, 705-871.	6.5	256
17	Explaining Cointegration Analysis: Part 1. Energy Journal, 2000, 21, 1-42.	1.7	252
18	ECONOMETRIC MODELLING: THE "CONSUMPTION FUNCTION" IN RETROSPECT. Scottish Journal of Political Economy, 1983, 30, 193-220.	1.6	240

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19	The Properties of AutomaticGetsModelling. Economic Journal, 2005, 115, C32-C61.	3.6	236
20	Explaining Cointegration Analysis: Part II. Energy Journal, 2001, 22, 75-120.	1.7	232
21	The structure of simultaneous equations estimators. Journal of Econometrics, 1976, 4, 51-88.	6.5	219
22	Chapter 18 Dynamic specification. Handbook of Econometrics, 1984, 2, 1023-1100.	1.0	207
23	Forecasting in cointegrated systems. Journal of Applied Econometrics, 1995, 10, 127-146.	2.3	189
24	Cointegration tests in the presence of structural breaks. Journal of Econometrics, 1996, 70, 187-220.	6.5	187
25	MODELLING LINEAR DYNAMIC ECONOMETRIC SYSTEMS. Scottish Journal of Political Economy, 1994, 41, 1-33.	1.6	179
26	Interpreting econometric evidence. European Economic Review, 1981, 16, 177-192.	2.3	170
27	THE ENCOMPASSING IMPLICATIONS OF FEEDBACK VERSUS FEEDFORWARD MECHANISMS IN ECONOMETRICS *. Oxford Economic Papers, 1988, 40, 132-149.	1.2	169
28	Testing the lucas critique: A review. Econometric Reviews, 1992, 11, 265-306.	1.1	162
29	An Empirical Application and Monte Carlo Analysis of Tests of Dynamic Specification. Review of Economic Studies, 1980, 47, 21.	5.4	152
30	MONETARY ECONOMIC MYTH AND ECONOMETRIC REALITY. Oxford Review of Economic Policy, 1985, 1, 72-84.	1.9	150
31	Intercept corrections and structural change. Journal of Applied Econometrics, 1996, 11, 475-494.	2.3	148
32	Small-Sample Properties of ARCH Estimators and Tests. Canadian Journal of Economics, 1985, 18, 66.	1.2	146
33	Inference in Cointegrating Models: UK M1 Revisited. Journal of Economic Surveys, 1998, 12, 533-572.	6.6	145
34	A Conversation on Econometric Methodology. Econometric Theory, 1990, 6, 171-261.	0.7	144
35	Improving on â€˜Data mining reconsideredâ€™ by K.D. Hoover and S.J. Perez. Econometrics Journal, 1999, 2, 202-219.	2.3	140
36	TESTING INTEGRATION AND COINTEGRATION: AN OVERVIEW. Oxford Bulletin of Economics and Statistics, 1992, 54, 225-255.	1.7	138

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37	Econometric methodology: a personal perspective. , 0, , 29-48.		132
38	Constructing Historical Euroâ€zone Data. Economic Journal, 2001, 111, F102-F121.	3.6	124
39	We Ran One Regression*. Oxford Bulletin of Economics and Statistics, 2004, 66, 799-810.	1.7	121
40	Combining Disaggregate Forecasts or Combining Disaggregate Information to Forecast an Aggregate. Journal of Business and Economic Statistics, 2011, 29, 216-227.	2.9	116
41	Detecting Location Shifts during Model Selection by Step-Indicator Saturation. Econometrics, 2015, 3, 240-264.	0.9	110
42	Modelling UK inflation, 1875-1991. Journal of Applied Econometrics, 2001, 16, 255-275.	2.3	108
43	Model selection when there are multiple breaks. Journal of Econometrics, 2012, 169, 239-246.	6.5	108
44	Exogeneity, causality, and co-breaking in economic policy analysis of a small econometric model of money in the UK. Empirical Economics, 1998, 23, 267-294.	3.0	104
45	Autoreg: a computer program library for dynamic econometric models with autoregressive errors. Journal of Econometrics, 1980, 12, 85-102.	6.5	100
46	The behaviour of inconsistent instrumental variables estimators in dynamic systems with autocorrelated errors. Journal of Econometrics, 1979, 9, 295-314.	6.5	98
47	Automatic selection of indicators in a fully saturated regression. Computational Statistics, 2008, 23, 317-335.	1.5	98
48	On the interactions of unit roots and exogeneity. Econometric Reviews, 1995, 14, 383-419.	1.1	96
49	Non-parametric direct multi-step estimation for forecasting economic processes. International Journal of Forecasting, 2005, 21, 201-218.	6.5	94
50	Econometric analysis of small linear systems using PC-FIML. Journal of Econometrics, 1988, 38, 203-226.	6.5	93
51	The Implications for Econometric Modelling of Forecast Failure. Scottish Journal of Political Economy, 1997, 44, 437-461.	1.6	92
52	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370-387.	2.9	86
53	Chapter 12 Forecasting with Breaks. Handbook of Economic Forecasting, 2006, , 605-657.	3.4	85
54	Robustifying forecasts from equilibrium-correction systems. Journal of Econometrics, 2006, 135, 399-426.	6.5	84

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55	HUS REVISITED. Oxford Review of Economic Policy, 1994, 10, 86-106.	1.9	83
56	The Demand for Broad Money in the United Kingdom, 1878-1993. Scandinavian Journal of Economics, 1998, 100, 289-324.	1.4	83
57	The Properties of Autoregressive Instrumental Variables Estimators in Dynamic Systems. Econometrica, 1977, 45, 969.	4.2	80
58	Economic forecasting: some lessons from recent research. Economic Modelling, 2003, 20, 301-329.	3.8	79
59	Monte Carlo methodology and the small sample behaviour of ordinary and two-stage least squares. Journal of Econometrics, 1974, 2, 151-174.	6.5	77
60	Evaluating Automatic Model Selection. Journal of Time Series Econometrics, 2011, 3, .	0.4	75
61	Stochastic Specification in an Aggregate Demand Model of the United Kingdom. Econometrica, 1974, 42, 559.	4.2	74
62	An empirical study of seasonal unit roots in forecasting. International Journal of Forecasting, 1997, 13, 341-355.	6.5	74
63	Forecasting economic processes. International Journal of Forecasting, 1998, 14, 111-131.	6.5	74
64	Encompassing in stationary linear dynamic models. Journal of Econometrics, 1994, 63, 245-270.	6.5	73
65	A reply to Professors Maasoumi and Phillips. Journal of Econometrics, 1982, 19, 203-213.	6.5	72
66	AN ECONOMETRIC MODEL OF UNITED KINGDOM BUILDING SOCIETIES[*]. Oxford Bulletin of Economics and Statistics, 1984, 46, 185-210.	1.7	71
67	Chapter 16 Monte carlo experimentation in econometrics. Handbook of Econometrics, 1984, , 937-976.	1.0	70
68	On detectable and non-detectable structural change. Structural Change and Economic Dynamics, 2000, 11, 45-65.	4.5	69
69	Co-Breaking. Journal of Business and Economic Statistics, 2007, 25, 33-51.	2.9	68
70	MULTIâ€•STEP ESTIMATION FOR FORECASTING. Oxford Bulletin of Economics and Statistics, 1996, 58, 657-684.	1.7	68
71	The Demand for M1 in the USA: A Reply to James M. Boughton. Economic Journal, 1993, 103, 1158.	3.6	67
72	On winning forecasting competitions in economics. Spanish Economic Review, 1999, 1, 123-160.	1.0	67

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73	An Econometric Analysis of UK Money Demand In Monetary Trends in the United States and the United Kingdom by Milton Friedman and Anna J. Schwartz. International Finance Discussion Paper, 1989, 1989.0, 1-59.	0.8	67
74	An excursion into conditional varianceland**. Econometric Reviews, 1986, 5, 63-69.	1.1	65
75	Typologies of linear dynamic systems and models. Journal of Statistical Planning and Inference, 1996, 49, 177-201.	0.6	62
76	Econometrics and Business Cycle Empirics. Economic Journal, 1995, 105, 1622.	3.6	61
77	The future of macroeconomics: macro theory and models at the Bank of England. Oxford Review of Economic Policy, 2018, 34, 287-328.	1.9	58
78	Empirical modeling in dynamic econometrics. Applied Mathematics and Computation, 1986, 20, 201-236.	2.2	55
79	Interpreting Long-Run Equilibrium Solutions in Conventional Macro Models: A Comment. Economic Journal, 1988, 98, 808.	3.6	54
80	Encompassing and rational expectations: How sequential corroboration can imply refutation. Empirical Economics, 1999, 24, 1-21.	3.0	52
81	Encompassing. National Institute Economic Review, 1988, 125, 88-103.	0.6	47
82	On congruent econometric relations. Journal of Monetary Economics, 1997, 47, 163-190.	0.4	47
83	Consistent Model Selection by an Automatic Gets Approach*. Oxford Bulletin of Economics and Statistics, 2003, 65, 803-819.	1.7	47
84	Statistical model selection with â€œBig Dataâ€. Cogent Economics and Finance, 2015, 3, .	2.1	47
85	The Econometrics of Macroeconomic Forecasting. Economic Journal, 1997, 107, 1330-1357.	3.6	46
86	Nowcasting is not Just Contemporaneous Forecasting. National Institute Economic Review, 2009, 210, 71-89.	0.6	46
87	An analogue model of phase-averaging procedures. Journal of Econometrics, 1990, 43, 275-292.	6.5	45
88	Evaluating a Model by Forecast Performance*. Oxford Bulletin of Economics and Statistics, 2005, 67, 931-956.	1.7	45
89	PRACTITIONERS' CORNER: Using PCâ€GIVE in Econometrics Teaching. Oxford Bulletin of Economics and Statistics, 1986, 48, 87-98.	1.7	45
90	An econometric analysis of TV advertising expenditure in the United Kingdom. Journal of Policy Modeling, 1992, 14, 281-311.	3.1	43

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91	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370.	2.9	43
92	An Automatic Test of Super Exogeneity*. , 2010, , 164-193.		43
93	An evaluation of forecasting using leading indicators. Journal of Forecasting, 1996, 15, 271-291.	2.8	42
94	Regression Models with Data-based Indicator Variables*. Oxford Bulletin of Economics and Statistics, 2005, 67, 571-595.	1.7	42
95	A RE-ANALYSIS OF CONFLUENCE ANALYSIS *. Oxford Economic Papers, 1989, 41, 35-52.	1.2	41
96	Encompassing and Specificity. Econometric Theory, 1996, 12, 620-656.	0.7	41
97	MODEL DISCOVERY AND TRYGVE HAAVELMOâ€™S LEGACY. Econometric Theory, 2015, 31, 93-114.	0.7	41
98	General-to-Specific Modeling: An Overview and Selected Bibliography. SSRN Electronic Journal, 2005, , .	0.4	39
99	Robust approaches to forecasting. International Journal of Forecasting, 2015, 31, 99-112.	6.5	39
100	DETECTING VOLCANIC ERUPTIONS IN TEMPERATURE RECONSTRUCTIONS BY DESIGNED BREAKâ€INDICATOR SATURATION. Journal of Economic Surveys, 2016, 30, 403-429.	6.6	39
101	A Monte Carlo Study of the Effects of Structural Breaks on Tests for Unit Roots. , 1991, , 95-119.		39
102	THE ECONOMETRIC ANALYSIS OF ECONOMIC POLICY. Oxford Bulletin of Economics and Statistics, 1996, 58, 573-600.	1.7	38
103	Unpredictability in economic analysis, econometric modeling and forecasting. Journal of Econometrics, 2014, 182, 186-195.	6.5	38
104	John Denis Sargan. Economic Journal, 1997, 107, 1121-1125.	3.6	37
105	Modelling methodology and forecast failure. Econometrics Journal, 2002, 5, 319-344.	2.3	37
106	Short-term forecasting of the coronavirus pandemic. International Journal of Forecasting, 2020, 38, 453-453.	6.5	37
107	Forecasting by factors, by variables, by both or neither?. Journal of Econometrics, 2013, 177, 305-319.	6.5	36
108	Decision-Based Methods for Forecast Evaluation. , 0, , 241-267.		35

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109	A low-dimension portmanteau test for non-linearity. Journal of Econometrics, 2010, 158, 231-245.	6.5	34
110	Macro-Economic Forecasting and Modelling. Economic Journal, 1995, 105, 1001.	3.6	33
111	The Nobel Memorial Prize for Clive W. J. Granger. Scandinavian Journal of Economics, 2004, 106, 187-213.	1.4	33
112	Achievements and challenges in econometric methodology. Journal of Econometrics, 2001, 100, 7-10.	6.5	32
113	The long-run determinants of UK wages, 1860â€"2004. Journal of Macroeconomics, 2009, 31, 5-28.	1.3	32
114	Econometric Modelling: The â€˜Consumption Functionâ€™ In Retrospect. Scottish Journal of Political Economy, 2013, 60, 495-522.	1.6	32
115	Friedman and Schwartz (1982) revisited: Assessing annual and phase-average models of money demand in the United Kingdom. Empirical Economics, 1998, 23, 401-415.	3.0	31
116	Forecasting with equilibrium-correction models during structural breaks. Journal of Econometrics, 2010, 158, 25-36.	6.5	31
117	Estimating Systems of Dynamic Reduced Form Equations with Vector Autoregressive Errors. International Economic Review, 1976, 17, 463.	1.3	30
118	The Methodology of Empirical Econometric Modeling: Applied Econometrics Through the Looking-Glass. , 2009, , 3-67.		30
119	Epilogue: The Success of Generalâ€Toâ€Specific Model Selection. , 2000, , 467-490.		30
120	Econometrics in action. Empirica, 1987, 14, 135-156.	1.8	29
121	SURVEY OF STUDENT INCOME AND EXPENDITURE AT ABERDEEN UNIVERSITY 1963-64 AND 1964-65. Scottish Journal of Political Economy, 1966, 13, 363-376.	1.6	28
122	Guest Editors' Introduction: Information in Economic Forecasting. Oxford Bulletin of Economics and Statistics, 2005, 67, 713-753.	1.7	28
123	Deciding between alternative approaches in macroeconomics. International Journal of Forecasting, 2018, 34, 119-135.	6.5	28
124	Chapter 16. New Developments in Automatic General-to-Specific Modeling. , 2003, , 379-420.		27
125	Forecasting with difference-stationary and trend-stationary models. Econometrics Journal, 2001, 4, S1-S19.	2.3	26
126	Detectives of Change: Indicator Saturation. , 2019, , 67-84.		26

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127	J. DENIS SARGAN AND THE ORIGINS OF LSE ECONOMETRIC METHODOLOGY. Econometric Theory, 2003, 19, .	0.7	25
128	Log Income vs. Linear Income: An Application of the Encompassing Principle*. Oxford Bulletin of Economics and Statistics, 2008, 70, 807-827.	1.7	25
129	Economic Forecasting in a Changing World. Capitalism and Society, 2008, 3, .	0.3	23
130	Nowcasting from disaggregates in the face of location shifts. Journal of Forecasting, 2010, 29, 200-214.	2.8	22
131	Econometric Modelling of Time Series with Outlying Observations. Journal of Time Series Econometrics, 2011, 3, .	0.4	22
132	Econometric Models of Cyclical Behaviour.. Economic Journal, 1973, 83, 944.	3.6	20
133	A comment on â€œSpecification searches in spatial econometrics: The relevance of Hendry's methodologyâ€. Regional Science and Urban Economics, 2006, 36, 309-312.	2.6	20
134	Evaluating Forecasts, Narratives and Policy Using a Test of Invariance. Econometrics, 2017, 5, 39.	0.9	20
135	Modelling our Changing World. , 2019, , .		19
136	On the limitations of comparing mean square forecast errors: A reply. Journal of Forecasting, 1993, 12, 669-676.	2.8	18
137	An Historical Perspective on Forecast Errors. National Institute Economic Review, 2001, 177, 100-112.	0.6	18
138	PRACTITIONER'S CORNER: Using PCâ€NAIVE in Teaching Econometrics. Oxford Bulletin of Economics and Statistics, 1991, 53, 199-223.	1.7	18
139	Model selection in under-specified equations facing breaks. Journal of Econometrics, 2014, 178, 286-293.	6.5	18
140	Card forecasts for M4. International Journal of Forecasting, 2020, 36, 129-134.	6.5	18
141	An Overview of Forecasting Facing Breaks. Journal of Business Cycle Research, 2016, 12, 3-23.	0.5	17
142	Reconstructing Aggregate Euro-zone Data. Journal of Common Market Studies, 2000, 38, 613-624.	2.1	16
143	A DIALOGUE CONCERNING A NEW INSTRUMENT FOR ECONOMETRIC MODELING. Econometric Theory, 2005, 21, .	0.7	16
144	Comment on "Polynomial cointegration tests of anthropogenic impact on global warming" by Beenstock et al. (2012) â€" some hazards in econometric modelling of climate change. Earth System Dynamics, 2013, 4, 375-384.	7.1	16

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145	Climate Econometrics: An Overview. Foundations and Trends in Econometrics, 2020, 10, 145-322.	1.4	16
146	Robust Discovery of Regression Models. Econometrics and Statistics, 2023, 26, 31-51.	0.8	16
147	Computationally intensive econometrics using a distributed matrix-programming language. Philosophical Transactions Series A, Mathematical, Physical, and Engineering Sciences, 2002, 360, 1245-1266.	3.4	14
148	Forecasting in the Presence of Structural Breaks and Policy Regime Shifts. , 2005, , 480-502.		14
149	Forecasting Competitions: Their Role in Improving Forecasting Practice and Research. , 0, , 322-353.		14
150	Likelihood Evaluation for Dynamic Latent Variables Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 3-17.	0.1	14
151	Automatic model selection: a new instrument for social science. Electoral Studies, 2004, 23, 525-544.	1.7	13
152	Misspecification Testing: Non-Invariance of Expectations Models of Inflation. Econometric Reviews, 2014, 33, 553-574.	1.1	13
153	THE VALUE OF ROBUST STATISTICAL FORECASTS IN THE COVID-19 PANDEMIC. National Institute Economic Review, 2021, 256, 19-43.	0.6	13
154	The impact of integrated measurement errors on modeling long-run macroeconomic time series. Econometric Reviews, 2017, 36, 568-587.	1.1	12
155	Modelling non-stationary â€˜Big Dataâ€™. International Journal of Forecasting, 2021, 37, 1556-1575.	6.5	12
156	Forecasting Principles from Experience with Forecasting Competitions. Forecasting, 2021, 3, 138-165.	2.8	12
157	Modeling and forecasting the COVIDâ€19 pandemic timeâ€series data. Social Science Quarterly, 2021, 102, 2070-2087.	1.6	11
158	A special issue in memory of John Denis Sargan: studies in empirical macroeconometrics. Journal of Applied Econometrics, 2001, 16, 197-202.	2.3	10
159	Applied Econometrics without Sinning. Journal of Economic Surveys, 2002, 16, 591-604.	6.6	10
160	Model Selection in Equations with Many â€˜Smallâ€™ Effects*. Oxford Bulletin of Economics and Statistics, 2013, 75, 6-22.	1.7	10
161	A reply to armstrong and fildes. Journal of Forecasting, 1995, 14, 73-75.	2.8	9
162	Causality and Exogeneity in Non-stationary Economic Time Series. Contributions To Economic Analysis, 2004, , 21-48.	0.1	9

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163	Evaluating multi-step system forecasts with relatively few forecast-error observations. International Journal of Forecasting, 2017, 33, 359-372.	6.5	9
164	Multi-Step Forecasting. , 0, , 206-221.		9
165	Semi-Automatic Nonlinear Model Selection. , 2014, , 163-197.		9
166	An Overview of Economic Forecasting. , 0, , 1-18.		8
167	Chapter 1 Forecasting Annual UK Inflation Using an Econometric Model over 1875â€“1991. Frontiers of Economics and Globalization, 2008, , 3-39.	0.3	8
168	Selecting a Model for Forecasting. Econometrics, 2021, 9, 26.	0.9	8
169	Explaining Forecast Failure in Macroeconomics. , 0, , 539-571.		8
170	Cointegration, Seasonality, Encompassing, and the Demand for Money in the United Kingdom. International Finance Discussion Paper, 1993, 1993, 1-60.	0.8	7
171	The Properties of Model Selection When Retaining Theory Variables. SSRN Electronic Journal, 0, , .	0.4	7
172	Optimal Planning for Economic Stabilization: The Application of Control Theory to Stabilization Policy.. Economica, 1974, 41, 353.	1.6	6
173	The response of consumption to income: A cross-country investigation. European Economic Review, 1991, 35, 764-767.	2.3	6
174	Professor H.O.A. Wold: 1908â€“1992. Econometric Theory, 1994, 10, 419-433.	0.7	6
175	Guest Editors' Introduction: Model Selection and Evaluation in Econometrics. Oxford Bulletin of Economics and Statistics, 2003, 65, 681-688.	1.7	6
176	Selecting a Regression Saturated by Indicators. SSRN Electronic Journal, 2007, , .	0.4	6
177	The Forecasting Performance of the OECD Composite Leading Indicators for France, Germany, Italy, and the U.K.. , 0, , 386-408.		6
178	Bridging the Gap: Linking Economics and Econometrics. , 2005, , 53-77.		6
179	The influence of A.W. Phillips on econometrics. , 2000, , 353-364.		6
180	Exogeneity, causality, and co-breaking in economic policy analysis of a small econometric model of money in the UK. , 1999, , 1-28.		6

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181	Linear vs. Logâ€linear Unitâ€Root Specification: An Application of Misâ€specification Encompassing*. Oxford Bulletin of Economics and Statistics, 2008, 70, 829-847.	1.7	5
182	Forecasting from misspecified Models in the Presence of Unanticipated Location Shifts. , 2011, , .		5
183	Forecasting Breaks and Forecasting During Breaks. , 0, , 315-354.		5
184	Unit-Root Versus Deterministic Representations of Seasonality for Forecasting. , 0, , 409-431.		5
185	Mr Keynes on the Statistical Verification of Business Cycle Theories (unpublished, 1940). , 1995, , 390-398.		4
186	Exogeneity, Cointegration, and Economic Policy Analysis. SSRN Electronic Journal, 1998, , .	0.4	4
187	Professor Sir Clive W.J. Granger and Cointegration. Journal of Financial Econometrics, 2010, 8, 162-168.	1.5	4
188	On adding over-identifying instrumental variables to simultaneous equations. Economics Letters, 2011, 111, 68-70.	1.9	4
189	Improving the teaching of econometrics. Cogent Economics and Finance, 2016, 4, 1170096.	2.1	4
190	Automatic Selection for Non-linear Models. , 2012, , 229-250.		4
191	Forecasting in macro-economics Michael P. Clements. , 1996, , 101-141.		4
192	Model Identification and Nonunique Structure*. , 2009, , 343-364.		4
193	Cointegration Tests in the Presence of Structural Breaks. International Finance Discussion Paper, 1993, 1993, 1-53.	0.8	4
194	Equilibrium-correction models. , 2010, , 76-89.		4
195	Regression and Econometric Methods.. Economica, 1972, 39, 104.	1.6	3
196	Guest Editorsâ€™ Introduction to Special Issue on Encompassing. Oxford Bulletin of Economics and Statistics, 2008, 70, 715-719.	1.7	3
197	Revisiting UK consumersâ€™ expenditure: cointegration, breaks and robust forecasts. Applied Financial Economics, 2011, 21, 19-32.	0.5	3
198	Outliers and Model Selection: Discussion of the Paper by SÃ¸ren Johansen and Bent Nielsen. Scandinavian Journal of Statistics, 2016, 43, 360-365.	1.4	3

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199	Response to the Discussants of â€˜Deciding between alternative approaches in macroeconomicsâ€™. International Journal of Forecasting, 2018, 34, 142-146.	6.5	3
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201	Forecasting the U.K. Economy.. Economica, 1975, 42, 223.	1.6	2
202	Distinguished Fellow of the Economic Society of Australia, 1999: Adrian R. Pagan. Economic Record, 2000, 76, 113-115.	0.4	2
203	Chapter 2 Forecasting UK Inflation: The Roles of Structural Breaks and Time Disaggregation. Frontiers of Economics and Globalization, 2008, , 41-92.	0.3	2
204	On High and Low R2 Contributions. Oxford Bulletin of Economics and Statistics, 2009, 45, 313-316.	1.7	2
205	Friedman and Schwartz (1982) revisited: Assessing annual and phase-average models of money demand in the United Kingdom. , 1999, , 135-149.		2
206	Forecasting Facing Economic Shifts, Climate Change and Evolving Pandemics. Econometrics, 2022, 10, 2.	0.9	2
207	Elements of Econometrics.. Economic Journal, 1972, 82, 221.	3.6	1
208	The Analysis and Forecasting of the British Economy.. Economica, 1972, 39, 346.	1.6	1
209	Advances in Econometrics. Invited Papers for the 4th World Congress of the Econometric Society.. Economic Journal, 1984, 94, 403.	3.6	1
210	The Econometrics Journal of the Royal Economic Society. Econometrics Journal, 1998, 1, i-ii.	2.3	1
211	Nonlinear Models and Forecasting. , 0, , 453-484.		1
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214	John Denis Sargan (1924â€"1996). , 2019, , 667-695.		1
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