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	Robust Discovery of Regression Models. Econometrics and Statistics, 2023, 26, 31-51.	0.8	16
2	Forecasting: theory and practice. International Journal of Forecasting, 2022, 38, 705-871.	6.5	256
3	Does an Empirical Economic Relation Have a Life?. History of Political Economy, 2022, , .	0.3	0
4	Analysing differences between scenarios. International Journal of Forecasting, 2022, , .	6.5	1
5	Forecasting Facing Economic Shifts, Climate Change and Evolving Pandemics. Econometrics, 2022, 10, 2.	0.9	2
6	Modelling non-stationary â€˜Big Dataâ€™. International Journal of Forecasting, 2021, 37, 1556-1575.	6.5	12
7	THE VALUE OF ROBUST STATISTICAL FORECASTS IN THE COVID-19 PANDEMIC. National Institute Economic Review, 2021, 256, 19-43.	0.6	13
8	Forecasting Principles from Experience with Forecasting Competitions. Forecasting, 2021, 3, 138-165.	2.8	12
9	Selecting a Model for Forecasting. Econometrics, 2021, 9, 26.	0.9	8
10	Modeling and forecasting the COVIDâ€•19 pandemic timeâ€•series data. Social Science Quarterly, 2021, 102, 2070-2087.	1.6	11
11	Card forecasts for M4. International Journal of Forecasting, 2020, 36, 129-134.	6.5	18
12	Short-term forecasting of the coronavirus pandemic. International Journal of Forecasting, 2020, 38, 453-453.	6.5	37
13	Climate Econometrics: An Overview. Foundations and Trends in Econometrics, 2020, 10, 145-322.	1.4	16
14	Modelling our Changing World. , 2019, , .		19
15	John Denis Sargan (1924â€“1996). , 2019, , 667-695.		1
16	Detectives of Change: Indicator Saturation. , 2019, , 67-84.		26
17	The Polymath: Combining Theory and Data. , 2019, , 85-99.		1
18	Seeing into the Future. , 2019, , 101-116.		0

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19	Key Concepts: A Series of Primers. , 2019, , 5-36.		0
20	Making Trends and Breaks Work to Our Advantage. , 2019, , 47-65.		0
21	Why Is the World Always Changing?. , 2019, , 37-46.		0
22	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
23	Deciding between alternative approaches in macroeconomics. International Journal of Forecasting, 2018, 34, 119-135.	6.5	28
24	Response to the Discussants of â€˜Deciding between alternative approaches in macroeconomicsâ€™. International Journal of Forecasting, 2018, 34, 142-146.	6.5	3
25	Equilibrium-Correction Models. , 2018, , 3860-3870.		0
26	Evaluating multi-step system forecasts with relatively few forecast-error observations. International Journal of Forecasting, 2017, 33, 359-372.	6.5	9
27	The impact of integrated measurement errors on modeling long-run macroeconomic time series. Econometric Reviews, 2017, 36, 568-587.	1.1	12
28	Evaluating Forecasts, Narratives and Policy Using a Test of Invariance. Econometrics, 2017, 5, 39.	0.9	20
29	Rational Expectations. , 2017, , 77-78.		0
30	Milton Friedman and Data Adjustment. IFDP Notes, 2017, 2017, .	0.1	0
31	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
32	An Overview of Forecasting Facing Breaks. Journal of Business Cycle Research, 2016, 12, 3-23.	0.5	17
33	Improving the teaching of econometrics. Cogent Economics and Finance, 2016, 4, 1170096.	2.1	4
34	DETECTING VOLCANIC ERUPTIONS IN TEMPERATURE RECONSTRUCTIONS BY DESIGNED BREAKâ€INDICATOR SATURATION. Journal of Economic Surveys, 2016, 30, 403-429.	6.6	39
35	Detecting Location Shifts during Model Selection by Step-Indicator Saturation. Econometrics, 2015, 3, 240-264.	0.9	110
36	MODEL DISCOVERY AND TRYGVE HAAVELMOâ€™S LEGACY. Econometric Theory, 2015, 31, 93-114.	0.7	41

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37	Statistical model selection with â€œBig Dataâ€. Cogent Economics and Finance, 2015, 3, .	2.1	47
38	Robust approaches to forecasting. International Journal of Forecasting, 2015, 31, 99-112.	6.5	39
39	Model selection in under-specified equations facing breaks. Journal of Econometrics, 2014, 178, 286-293.	6.5	18
40	Misspecification Testing: Non-Invariance of Expectations Models of Inflation. Econometric Reviews, 2014, 33, 553-574.	1.1	13
41	Unpredictability in economic analysis, econometric modeling and forecasting. Journal of Econometrics, 2014, 182, 186-195.	6.5	38
42	Semi-Automatic Nonlinear Model Selection. , 2014, , 163-197.		9
43	Forecasting by factors, by variables, by both or neither?. Journal of Econometrics, 2013, 177, 305-319.	6.5	36
44	Retrospective on â€˜Econometric Modelling: The Consumption Function in Retrospectâ€™, <i>Scottish Journal of Political Economy</i>, 30 (1983), 193â€“220'. Scottish Journal of Political Economy, 2013, 60, 523-525.	1.6	0
45	Model Selection in Equations with Many â€˜Smallâ€™ Effects*. Oxford Bulletin of Economics and Statistics, 2013, 75, 6-22.	1.7	10
46	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
47	Econometric Modelling: The â€˜Consumption Functionâ€™ In Retrospect. Scottish Journal of Political Economy, 2013, 60, 495-522.	1.6	32
48	Open-Model Forecast-Error Taxonomies. , 2013, , 219-240.		1
49	Model selection when there are multiple breaks. Journal of Econometrics, 2012, 169, 239-246.	6.5	108
50	Automatic Selection for Non-linear Models. , 2012, , 229-250.		4
51	Combining Disaggregate Forecasts or Combining Disaggregate Information to Forecast an Aggregate. Journal of Business and Economic Statistics, 2011, 29, 216-227.	2.9	116
52	On adding over-identifying instrumental variables to simultaneous equations. Economics Letters, 2011, 111, 68-70.	1.9	4
53	What Needs Rethinking in Macroeconomics?. Global Policy, 2011, 2, 176-183.	1.7	1
54	Forecasting from misspecified Models in the Presence of Unanticipated Location Shifts. , 2011, , .		5

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55	Revisiting UK consumersâ€™ expenditure: cointegration, breaks and robust forecasts. Applied Financial Economics, 2011, 21, 19-32.	0.5	3
56	Evaluating Automatic Model Selection. Journal of Time Series Econometrics, 2011, 3, .	0.4	75
57	Econometric Modelling of Time Series with Outlying Observations. Journal of Time Series Econometrics, 2011, 3, .	0.4	22
58	Professor Sir Clive W.J. Granger and Cointegration. Journal of Financial Econometrics, 2010, 8, 162-168.	1.5	4
59	Nowcasting from disaggregates in the face of location shifts. Journal of Forecasting, 2010, 29, 200-214.	2.8	22
60	A low-dimension portmanteau test for non-linearity. Journal of Econometrics, 2010, 158, 231-245.	6.5	34
61	Forecasting with equilibrium-correction models during structural breaks. Journal of Econometrics, 2010, 158, 25-36.	6.5	31
62	An Automatic Test of Super Exogeneity*. , 2010, , 164-193.		43
63	Equilibrium-correction models. , 2010, , 76-89.		4
64	Nowcasting is not Just Contemporaneous Forecasting. National Institute Economic Review, 2009, 210, 71-89.	0.6	46
65	The long-run determinants of UK wages, 1860â€“2004. Journal of Macroeconomics, 2009, 31, 5-28.	1.3	32
66	On High and Low R2 Contributions. Oxford Bulletin of Economics and Statistics, 2009, 45, 313-316.	1.7	2
67	The Methodology of Empirical Econometric Modeling: Applied Econometrics Through the Looking-Glass. , 2009, , 3-67.		30
68	Model Identification and Nonunique Structure*. , 2009, , 343-364.		4
69	Automatic selection of indicators in a fully saturated regression. Computational Statistics, 2008, 23, 317-335.	1.5	98
70	Guest Editorsâ€™ Introduction to Special Issue on Encompassing. Oxford Bulletin of Economics and Statistics, 2008, 70, 715-719.	1.7	3
71	Log Income vs. Linear Income: An Application of the Encompassing Principle*. Oxford Bulletin of Economics and Statistics, 2008, 70, 807-827.	1.7	25
72	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

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73	Elusive return predictability: Discussion. International Journal of Forecasting, 2008, 24, 22-28.	6.5	1
74	Economic Forecasting in a Changing World. Capitalism and Society, 2008, 3, .	0.3	23
75	Chapter 2 Forecasting UK Inflation: The Roles of Structural Breaks and Time Disaggregation. Frontiers of Economics and Globalization, 2008, , 41-92.	0.3	2
76	Chapter 1 Forecasting Annual UK Inflation Using an Econometric Model over 1875â€"1991. Frontiers of Economics and Globalization, 2008, , 3-39.	0.3	8
77	Equilibrium-Correction Models. , 2008, , 1-11.		0
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81	Robustifying forecasts from equilibrium-correction systems. Journal of Econometrics, 2006, 135, 399-426.	6.5	84
82	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
83	A DIALOGUE CONCERNING A NEW INSTRUMENT FOR ECONOMETRIC MODELING. Econometric Theory, 2005, 21, .	0.7	16
84	Regression Models with Data-based Indicator Variables*. Oxford Bulletin of Economics and Statistics, 2005, 67, 571-595.	1.7	42
85	Guest Editors' Introduction: Information in Economic Forecasting. Oxford Bulletin of Economics and Statistics, 2005, 67, 713-753.	1.7	28
86	Evaluating a Model by Forecast Performance*. Oxford Bulletin of Economics and Statistics, 2005, 67, 931-956.	1.7	45
87	The Properties of AutomaticGetsModelling. Economic Journal, 2005, 115, C32-C61.	3.6	236
88	Non-parametric direct multi-step estimation for forecasting economic processes. International Journal of Forecasting, 2005, 21, 201-218.	6.5	94
89	Forecasting in the Presence of Structural Breaks and Policy Regime Shifts. , 2005, , 480-502.		14
90	General-to-Specific Modeling: An Overview and Selected Bibliography. SSRN Electronic Journal, 2005, , .	0.4	39

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91	Bridging the Gap: Linking Economics and Econometrics. , 2005, , 53-77.		6
92	Causality and Exogeneity in Non-stationary Economic Time Series. Contributions To Economic Analysis, 2004, , 21-48.	0.1	9
93	Pooling of forecasts. Econometrics Journal, 2004, 7, 1-31.	2.3	329
94	We Ran One Regression*. Oxford Bulletin of Economics and Statistics, 2004, 66, 799-810.	1.7	121
95	The Nobel Memorial Prize for Clive W. J. Granger. Scandinavian Journal of Economics, 2004, 106, 187-213.	1.4	33
96	Automatic model selection: a new instrument for social science. Electoral Studies, 2004, 23, 525-544.	1.7	13
97	Guest Editors' Introduction: Model Selection and Evaluation in Econometrics. Oxford Bulletin of Economics and Statistics, 2003, 65, 681-688.	1.7	6
98	Consistent Model Selection by an Automatic Gets Approach*. Oxford Bulletin of Economics and Statistics, 2003, 65, 803-819.	1.7	47
99	Economic forecasting: some lessons from recent research. Economic Modelling, 2003, 20, 301-329.	3.8	79
100	J. DENIS SARGAN AND THE ORIGINS OF LSE ECONOMETRIC METHODOLOGY. Econometric Theory, 2003, 19, .	0.7	25
101	Chapter 16. New Developments in Automatic General-to-Specific Modeling. , 2003, , 379-420.		27
102	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
103	Modelling methodology and forecast failure. Econometrics Journal, 2002, 5, 319-344.	2.3	37
104	Applied Econometrics without Sinning. Journal of Economic Surveys, 2002, 16, 591-604.	6.6	10
105	Computer automation of general-to-specific model selection procedures. Journal of Economic Dynamics and Control, 2001, 25, 831-866.	1.6	268
106	Achievements and challenges in econometric methodology. Journal of Econometrics, 2001, 100, 7-10.	6.5	32
107	A special issue in memory of John Denis Sargan: studies in empirical macroeconometrics. Journal of Applied Econometrics, 2001, 16, 197-202.	2.3	10
108	Modelling UK inflation, 1875-1991. Journal of Applied Econometrics, 2001, 16, 255-275.	2.3	108

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110	Constructing Historical Euroâ€zone Data. Economic Journal, 2001, 111, F102-F121.	3.6	124
111	An Historical Perspective on Forecast Errors. National Institute Economic Review, 2001, 177, 100-112.	0.6	18
112	Explaining Cointegration Analysis: Part II. Energy Journal, 2001, 22, 75-120.	1.7	232
113	Reconstructing Aggregate Euro-zone Data. Journal of Common Market Studies, 2000, 38, 613-624.	2.1	16
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115	On detectable and non-detectable structural change. Structural Change and Economic Dynamics, 2000, 11, 45-65.	4.5	69
116	The influence of A.W. Phillips on econometrics. , 2000, , 353-364.		6
117	Epilogue: The Success of Generalâ€Toâ€Specific Model Selection. , 2000, , 467-490.		30
118	Explaining Cointegration Analysis: Part 1. Energy Journal, 2000, 21, 1-42.	1.7	252
119	Improving on â€˜Data mining reconsideredâ€™ by K.D. Hoover and S.J. Perez. Econometrics Journal, 1999, 2, 202-219.	2.3	140
120	Encompassing and rational expectations: How sequential corroboration can imply refutation. Empirical Economics, 1999, 24, 1-21.	3.0	52
121	On winning forecasting competitions in economics. Spanish Economic Review, 1999, 1, 123-160.	1.0	67
122	Friedman and Schwartz (1982) revisited: Assessing annual and phase-average models of money demand in the United Kingdom. , 1999, , 135-149.		2
123	Exogeneity, causality, and co-breaking in economic policy analysis of a small econometric model of money in the UK. , 1999, , 1-28.		6
124	The Econometrics Journal of the Royal Economic Society. Econometrics Journal, 1998, 1, i-ii.	2.3	1
125	Inference in Cointegrating Models: UK M1 Revisited. Journal of Economic Surveys, 1998, 12, 533-572.	6.6	145
126	The Demand for Broad Money in the United Kingdom, 1878-1993. Scandinavian Journal of Economics, 1998, 100, 289-324.	1.4	83

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127	Forecasting economic processes. International Journal of Forecasting, 1998, 14, 111-131.	6.5	74
128	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
129	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
130	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370.	2.9	43
131	Exogeneity, Cointegration, and Economic Policy Analysis. Journal of Business and Economic Statistics, 1998, 16, 370-387.	2.9	86
132	Exogeneity, Cointegration, and Economic Policy Analysis. SSRN Electronic Journal, 1998, , .	0.4	4
133	On congruent econometric relations. Journal of Monetary Economics, 1997, 47, 163-190.	0.4	47
134	John Denis Sargan. Economic Journal, 1997, 107, 1121-1125.	3.6	37
135	The Econometrics of Macroeconomic Forecasting. Economic Journal, 1997, 107, 1330-1357.	3.6	46
136	The Implications for Econometric Modelling of Forecast Failure. Scottish Journal of Political Economy, 1997, 44, 437-461.	1.6	92
137	An empirical study of seasonal unit roots in forecasting. International Journal of Forecasting, 1997, 13, 341-355.	6.5	74
138	Encompassing and Specificity. Econometric Theory, 1996, 12, 620-656.	0.7	41
139	Intercept corrections and structural change. Journal of Applied Econometrics, 1996, 11, 475-494.	2.3	148
140	An evaluation of forecasting using leading indicators. Journal of Forecasting, 1996, 15, 271-291.	2.8	42
141	Cointegration tests in the presence of structural breaks. Journal of Econometrics, 1996, 70, 187-220.	6.5	187
142	Typologies of linear dynamic systems and models. Journal of Statistical Planning and Inference, 1996, 49, 177-201.	0.6	62
143	THE ECONOMETRIC ANALYSIS OF ECONOMIC POLICY. Oxford Bulletin of Economics and Statistics, 1996, 58, 573-600.	1.7	38
144	MULTIâ€STEP ESTIMATION FOR FORECASTING. Oxford Bulletin of Economics and Statistics, 1996, 58, 657-684.	1.7	68

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146	Macro-Economic Forecasting and Modelling. Economic Journal, 1995, 105, 1001.	3.6	33
147	A reply to armstrong and fildes. Journal of Forecasting, 1995, 14, 73-75.	2.8	9
148	Forecasting in cointegrated systems. Journal of Applied Econometrics, 1995, 10, 127-146.	2.3	189
149	On the interactions of unit roots and exogeneity. Econometric Reviews, 1995, 14, 383-419.	1.1	96
150	Econometrics and Business Cycle Empirics. Economic Journal, 1995, 105, 1622.	3.6	61
151	Mr Keynes on the Statistical Verification of Business Cycle Theories (unpublished, 1940). , 1995, , 390-398.		4
152	HUS REVISITED. Oxford Review of Economic Policy, 1994, 10, 86-106.	1.9	83
153	Encompassing in stationary linear dynamic models. Journal of Econometrics, 1994, 63, 245-270.	6.5	73
154	MODELLING LINEAR DYNAMIC ECONOMETRIC SYSTEMS. Scottish Journal of Political Economy, 1994, 41, 1-33.	1.6	179
155	Professor H.O.A. Wold: 1908â€“1992. Econometric Theory, 1994, 10, 419-433.	0.7	6
156	On the limitations of comparing mean square forecast errors. Journal of Forecasting, 1993, 12, 617-637.	2.8	315
157	On the limitations of comparing mean square forecast errors: A reply. Journal of Forecasting, 1993, 12, 669-676.	2.8	18
158	Testing superexogeneity and invariance in regression models. Journal of Econometrics, 1993, 56, 119-139.	6.5	285
159	The Demand for M1 in the USA: A Reply to James M. Boughton. Economic Journal, 1993, 103, 1158.	3.6	67
160	Cointegration Tests in the Presence of Structural Breaks. International Finance Discussion Paper, 1993, 1993, 1-53.	0.8	4
161	Cointegration, Seasonality, Encompassing, and the Demand for Money in the United Kingdom. International Finance Discussion Paper, 1993, 1993, 1-60.	0.8	7
162	The Demand for M1 in the U.S.A., 1960-1988. Review of Economic Studies, 1992, 59, 25.	5.4	269

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163	Testing the lucas critique: A review. Econometric Reviews, 1992, 11, 265-306.	1.1	162
164	An econometric analysis of TV advertising expenditure in the United Kingdom. Journal of Policy Modeling, 1992, 14, 281-311.	3.1	43
165	TESTING INTEGRATION AND COINTEGRATION: AN OVERVIEW. Oxford Bulletin of Economics and Statistics, 1992, 54, 225-255.	1.7	138
166	Likelihood Evaluation for Dynamic Latent Variables Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 3-17.	0.1	14
167	The response of consumption to income: A cross-country investigation. European Economic Review, 1991, 35, 764-767.	2.3	6
168	Modeling the demand for narrow money in the United Kingdom and the United States. European Economic Review, 1991, 35, 833-881.	2.3	323
169	PRACTITIONER'S CORNER: Using PCâ€NAIVE in Teaching Econometrics. Oxford Bulletin of Economics and Statistics, 1991, 53, 199-223.	1.7	18
170	A Monte Carlo Study of the Effects of Structural Breaks on Tests for Unit Roots. , 1991, , 95-119.		39
171	PC-GIVE. Version 6.01. Journal of the Royal Statistical Society Series C: Applied Statistics, 1990, 39, 269.	1.0	0
172	A Conversation on Econometric Methodology. Econometric Theory, 1990, 6, 171-261.	0.7	144
173	An analogue model of phase-averaging procedures. Journal of Econometrics, 1990, 43, 275-292.	6.5	45
174	A RE-ANALYSIS OF CONFLUENCE ANALYSIS *. Oxford Economic Papers, 1989, 41, 35-52.	1.2	41
175	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
176	Econometric analysis of small linear systems using PC-FIML. Journal of Econometrics, 1988, 38, 203-226.	6.5	93
177	Encompassing. National Institute Economic Review, 1988, 125, 88-103.	0.6	47
178	Interpreting Long-Run Equilibrium Solutions in Conventional Macro Models: A Comment. Economic Journal, 1988, 98, 808.	3.6	54
179	THE ENCOMPASSING IMPLICATIONS OF FEEDBACK VERSUS FEEDFORWARD MECHANISMS IN ECONOMETRICS *. Oxford Economic Papers, 1988, 40, 132-149.	1.2	169
180	Econometrics in action. Empirica, 1987, 14, 135-156.	1.8	29

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182	An excursion into conditional varianceland**. Econometric Reviews, 1986, 5, 63-69.	1.1	65
183	Econometric Evaluation of Linear Macro-Economic Models. Review of Economic Studies, 1986, 53, 671.	5.4	452
184	PRACTITIONERS' CORNER: Using PCâ€GIVE in Econometrics Teaching. Oxford Bulletin of Economics and Statistics, 1986, 48, 87-98.	1.7	45
185	ECONOMETRIC MODELLING WITH COINTEGRATED VARIABLES: AN OVERVIEW. Oxford Bulletin of Economics and Statistics, 1986, 48, 201-212.	1.7	420
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190	Chapter 16 Monte carlo experimentation in econometrics. Handbook of Econometrics, 1984, , 937-976.	1.0	70
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193	ECONOMETRIC MODELLING: THE "CONSUMPTION FUNCTION" IN RETROSPECT. Scottish Journal of Political Economy, 1983, 30, 193-220.	1.6	240
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200	Autoreg: a computer program library for dynamic econometric models with autoregressive errors. Journal of Econometrics, 1980, 12, 85-102.	6.5	100
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206	The Properties of Autoregressive Instrumental Variables Estimators in Dynamic Systems. Econometrica, 1977, 45, 969.	4.2	80
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208	The structure of simultaneous equations estimators. Journal of Econometrics, 1976, 4, 51-88.	6.5	219
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218	Econometric methodology: a personal perspective. , 0, , 29-48.		132
219	Nonlinear Models and Forecasting. , 0, , 453-484.		1
220	An Overview of Economic Forecasting. , 0, , 1-18.		8
221	Forecasting Breaks and Forecasting During Breaks. , 0, , 315-354.		5
222	Decision-Based Methods for Forecast Evaluation. , 0, , 241-267.		35
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