

- Davidson, R., and J. G. MacKinnon (2001). "Artificial Regressions," Ch. 1 in *A Companion to Theoretical Econometrics*, ed. B. Baltagi, Oxford, Blackwell Publishers, 16–37.
- Davidson, R., and J. G. MacKinnon (2002a). "Bootstrap J tests of nonnested linear regression models," *Journal of Econometrics*, **109**, 167–93.
- Davidson, R., and J. G. MacKinnon (2002b). "Fast double bootstrap tests of nonnested linear regression models," *Econometric Reviews*, **21**, 417–27.
- Davison, A. C., and D. V. Hinkley (1997). *Bootstrap Methods and Their Application*, Cambridge, Cambridge University Press.
- Deaton, A. S., and J. Muellbauer (1980). *Economics and Consumer Behaviour*, Cambridge, Cambridge University Press.
- Delgado, M. A., and T. Stengos (1994). "Semiparametric specification testing of non-nested econometric models," *Review of Economic Studies*, **61**, 291–303.
- Demos, A., and E. Sentana (1998). "Testing for GARCH effects: A one-sided approach," *Journal of Econometrics*, **86**, 97–127.
- Dhrymes, P. J. (1971). *Distributed Lags: Problems of Estimation and Formulation*, San Francisco, Holden-Day.
- DiCiccio, T. J., and B. Efron (1996). "Bootstrap confidence intervals" (with discussion), *Statistical Science*, **11**, 189–228.
- Dickey, D. A., and W. A. Fuller (1979). "Distribution of the estimators for autoregressive time series with a unit root," *Journal of the American Statistical Association*, **74**, 427–31.
- Dickey, D. A., and W. A. Fuller (1981). "Likelihood ratio statistics for autoregressive time series with a unit root," *Econometrica*, **49**, 1057–72.
- Donald, S. G., and W. K. Newey (2001). "Choosing the number of instruments," *Econometrica*, **69**, 1161–91.
- Donald, S. G., and H. J. Paarsch (1993). "Piecewise pseudo-maximum likelihood estimation in empirical models of auctions," *International Economic Review*, **34**, 121–48.
- Donald, S. G., and H. J. Paarsch (1996). "Identification, estimation, and testing in parametric empirical models of auctions within the independent private values paradigm," *Econometric Theory*, **12**, 517–67.
- Dorsey, R. E., and W. J. Mayer (1995). "Genetic algorithms for estimation problems with multiple optima, nondifferentiability, and other irregular features," *Journal of Business and Economic Statistics*, **13**, 53–66.
- Duffie, D., and K. J. Singleton (1993). "Simulated moments estimation of Markov models of asset prices," *Econometrica*, **61**, 929–52.
- Dufour, J.-M. (1982). "Generalized Chow tests for structural change: A coordinate-free approach," *International Economic Review*, **23**, 565–75.
- Dufour, J.-M. (1997). "Some impossibility theorems in econometrics with application to structural and dynamic models," *Econometrica*, **65**, 1365–88.
- Dufour, J.-M., M. J. I. Gaudry, and T. C. Liem (1980). "The Cochrane-Orcutt procedure: Numerical examples of multiple admissible minima," *Economics Letters*, **6**, 43–48.

- Dufour, J.-M., and L. Khalaf (2001). "Monte Carlo test methods in econometrics," Ch. 23 in *A Companion to Theoretical Econometrics*, ed. B. Baltagi, Oxford, Blackwell Publishers, 494–519.
- Durbin, J. (1954). "Errors in variables," *Review of the International Statistical Institute*, **22**, 23–32.
- Durbin, J. (1959). "Efficient estimation of parameters in moving-average models," *Biometrika*, **46**, 306–16.
- Durbin, J. (1960). "Estimation of parameters in time-series regression models," *Journal of the Royal Statistical Society, Series B*, **22**, 139–53.
- Durbin, J. (1970). "Testing for serial correlation in least-squares regression when some of the regressors are lagged dependent variables," *Econometrica*, **38**, 410–21.
- Durbin, J., and G. S. Watson (1950). "Testing for serial correlation in least squares regression I," *Biometrika*, **37**, 409–28.
- Durbin, J., and G. S. Watson (1951). "Testing for serial correlation in least squares regression II," *Biometrika*, **38**, 159–77.
- Durlauf, S. N., and P. C. B. Phillips (1988). "Trends versus random walks in time series analysis," *Econometrica*, **56**, 1333–54.
- Efron, B. (1979). "Bootstrapping methods: Another look at the jackknife," *Annals of Statistics*, **7**, 1–26.
- Efron, B., and R. J. Tibshirani (1993). *An Introduction to the Bootstrap*, New York, Chapman and Hall.
- Eicker, F. (1963). "Asymptotic normality and consistency of the least squares estimators for families of linear regressions," *Annals of Mathematical Statistics*, **34**, 447–56.
- Eicker, F. (1967). "Limit theorems for regressions with unequal and dependent errors," in *Fifth Berkeley Symposium on Mathematical Statistics and Probability*, ed. L. M. Le Cam and J. Neyman, Berkeley, University of California, **1**, 59–82.
- Elliott, G., T. J. Rothenberg, and J. H. Stock (1996). "Efficient tests for an autoregressive unit root," *Econometrica*, **64**, 813–36.
- Ellison, G., and S. F. Ellison (2000). "A simple framework for nonparametric specification testing," *Journal of Econometrics*, **96**, 1–23.
- Engle, R. F. (1982). "Autoregressive conditional heteroskedasticity with estimates of the variance of United Kingdom inflation," *Econometrica*, **50**, 987–1007.
- Engle, R. F. (1984). "Wald, likelihood ratio and Lagrange multiplier tests in econometrics," Ch. 13 in *Handbook of Econometrics*, Vol. 2, ed. Z. Griliches and M. D. Intriligator, Amsterdam, North-Holland, 775–826.
- Engle, R. F., and C. W. J. Granger (1987). "Co-integration and error correction: Representation, estimation and testing," *Econometrica*, **55**, 251–76.
- Ericsson, N. R., and J. G. MacKinnon (2002). "Distributions of error correction tests for cointegration," *Econometrics Journal*, **5**, 285–318.
- Eubank, R. L. (1999). *Nonparametric Regression and Spline Smoothing*, second edition, New York, Marcel Dekker.
- Fan, J., and I. Gijbels (1996). *Local Polynomial Modelling and Its Applications*, London, Chapman and Hall.
- Fiebig, D. G. (2001). "Seemingly unrelated regression," Ch. 5 in *A Companion to Theoretical Econometrics*, ed. B. Baltagi, Oxford, Blackwell Publishers, 101–21.