

- Newey, W. K., and K. D. West (1987). "A simple, positive semi-definite, heteroskedasticity and autocorrelation consistent covariance matrix," *Econometrica*, **55**, 703–8.
- Newey, W. K., and K. D. West (1994). "Automatic lag selection in covariance matrix estimation," *Review of Economic Studies*, **61**, 631–53.
- Ng, S., and P. Perron (1995). "Unit root tests in ARMA models with data dependent methods for the selection of the truncation lag," *Journal of the American Statistical Association*, **90**, 268–81.
- Ng, S., and P. Perron (2001). "Lag length selection and the construction of unit root tests with good size and power," *Econometrica*, **69**, 1519–54.
- Olsen, R. J. (1978). "Note on the uniqueness of the maximum likelihood estimator of the tobit model," *Econometrica*, **46**, 1211–15.
- Orme, C. D. (1988). "The calculation of the information matrix test for binary data models," *The Manchester School*, **56**, 370–76.
- Orme, C. D. (1995). "On the use of artificial regressions in certain microeconomic models," *Econometric Theory*, **11**, 290–305.
- Orme, C. D., and P. A. Ruud (2002). "On the uniqueness of the maximum likelihood estimator," *Economics Letters*, **75**, 209–17.
- Osterwald-Lenum, M. (1992). "A note with quantiles of the asymptotic distribution of the maximum likelihood cointegration rank test statistics," *Oxford Bulletin of Economics and Statistics*, **54**, 461–71.
- Pagan, A. R. (1996). "The econometrics of financial markets," *Journal of Empirical Finance*, **3**, 15–102.
- Pagan, A. R., and A. Ullah (1999). *Nonparametric Econometrics*, Cambridge, Cambridge University Press.
- Pagan, A. R., and F. Vella (1989). "Diagnostic tests for models based on individual data: A survey," *Journal of Applied Econometrics*, **4**, S29–59.
- Pakes, A., and D. Pollard, (1989). "Simulation and the asymptotics of optimization estimators," *Econometrica*, **57**, 1027–57.
- Park, J. Y. (2002). "An invariance principle for sieve bootstrap in time series," *Econometric Theory*, **18**, 469–90.
- Perron, P., and S. Ng (1996). "Useful modifications to unit root tests with dependent errors and their local asymptotic properties," *Review of Economic Studies*, **63**, 435–65.
- Pesaran, M. H. (1974). "On the general problem of model selection," *Review of Economic Studies*, **41**, 153–71.
- Pesaran, M. H., and A. S. Deaton (1978). "Testing non-nested nonlinear regression models," *Econometrica*, **46**, 677–94.
- Pesaran, M. H., Y. Shin, and R. J. Smith (2000). "Structural analysis of vector error correction models with exogenous I(1) variables," *Journal of Econometrics*, **97**, 293–343.
- Pesaran, M. H., and M. Weeks (2001). "Non-nested hypothesis testing: An overview," Ch. 13 in *A Companion to Theoretical Econometrics*, ed. B. Baltagi, Oxford, Blackwell Publishers, 279–309.