

# **The implementation and constructive use of misspecification tests in econometrics**

*edited by* L. G. Godfrey

**Manchester University Press**

**Manchester and New York**

*Distributed exclusively in the USA and Canada by St. Martin's Press*

# Contents

Preface	vi
Acknowledgements	vii
Contributors	viii
<b>1</b> Misspecification Tests for Univariate Time Series Models and their Applications in Econometrics <i>L. G. Godfrey and A. R. Tremayne</i>	1
<b>2</b> Testing for Serial Correlation in Dynamic Simultaneous Equation Models: Alternative Asymptotic Procedures and their Small Sample Performance <i>S. P. Burke and L. G. Godfrey</i>	67
<b>3</b> The Properties and Constructive Use of Misspecification Tests for Multiple Regression Models <i>Alison Eastwood and L. G. Godfrey</i>	109
<b>4</b> Finite Sample Properties of Misspecification Tests and the Multiple Comparison Procedure <i>Alison Eastwood and L. G. Godfrey</i>	176
<b>5</b> Modifications of the Rainbow Test <i>S. P. Burke, L. G. Godfrey and Michael McAleer</i>	233
<b>6</b> The Distribution of Maximum Likelihood Corrections Under Local Misspecification <i>C. D. Orme</i>	261
<b>7</b> The Sampling Performance of the Information Matrix Test <i>C. D. Orme</i>	318
Index	380