Curriculum Vitae

Name	ROBERT TAYLOR
Work Address	Essex Business School University of Essex Wivenhoe Park Colchester, CO4 3SQ, UK.
E-mail	robert.taylor@essex.ac.uk
Website	https://robtaylor.droppages.site

Education and Qualifications

2015	ScD (Doctor of Science, Economics), University of Cambridge
1993-1995	University of Cambridge (ESRC research studentship) PhD (Economics): *Testing for Seasonal Unit Roots*
1992-1993	University of Cambridge (ESRC studentship) MPhil (Economics)
1990-1991	University of Kent at Canterbury (SERC studentship) MSc with Distinction (Statistics)
1987-1990	University of Kent at Canterbury BA - First Class Honours (Management Science)

Current Employment

Finance Group, Essex Business School, University of Essex: John C. Nankervis Professor of Financial Econometrics (as from August 1st 2013) and Director of Essex Centre for Financial Econometrics.

Previous Full-Time Employment

School of Economics, University of Nottingham: Professor of Econometrics, January 1st 2006 – July 31st 2013.

Department of Economics, University of Birmingham: Professor of Econometrics, October 2001 - December 2005; Senior Lecturer in Economics, July 1999 - September 2001.

Department of Economics and Related Studies, University of York: Lecturer in Econometrics, October 1995 to June 1999.

Professional Distinctions

Journal of Time Series Analysis Distinguished Author, elected July 2020.

Life Fellow of the International Association for Applied Econometrics, elected September 2018.

Fellow and Editorial Fellow of Econometric Reviews, elected October 2018.

University of Cambridge, ScD, November 2015.

Multa Scripsit Award, Econometric Theory, January 2006; Plura Scripsit Award, Econometric Theory, November 2009. Plurima Scripsit Award, Econometric Theory, October 2018.

Fellow of the Journal of Econometrics, elected December 2005.

Selected Professional Service Activities

01/2025 -	Associate Editor, Journal of Econometrics
05/2020 -	Associate Editor, Journal of Business and Economic Statistics (ASA)
01/2013 -	Editor-in-Chief, Journal of Time Series Analysis
07/2025-	REF 2029 Subpanel Member (assessment and criteria setting phases) for Economics and Econometrics (UoA 16).
10/2025-	Member of ESRC Assessor College
05/2016-	ATHENA SWAN national assessment panel reviewer, Advance HE
10/2015-	Member of ESRC Peer-Review College
2013-2025	Scientific Committee member (subject area: economics, econometrics and statistics), ABS journal ratings.
2007-2025	Co-Editor, Econometric Theory
2008-2024	Associate Editor, Econometric Reviews
2019-2023	External Examiner for MSc Financial Economics degree programme, University of Oxford.
2018-2020	Associate Editor, Journal of the American Statistical Association (Theory and Methods)
2019-2020	External Examiner for econometrics, undergraduate and graduate programmes, School of Business, University of Leicester.
2014-2016	External Examiner for Masters and Diploma programmes, Faculty of Economics, University of Cambridge.

2007-2016	Associate Editor, Econometrics Journal
2014	Guest Editor of Journal of Econometrics Annals Issue titled "*Recent Advances in Time Series Econometrics*"
2008-2012	Assistant Editor, Econometrics Journal
2003-2012	Associate Editor, Journal of Time Series Analysis
2008-2012	Book Review Editor, Econometrics Journal
2006-2012	Associate Editor, Studies in Non-Linear Dynamics and Econometrics
2006-2010 and 2025-	External Examiner for MSc Econometrics degree programmes, University of York.
2006&2003	Member of Scientific Programme Committee for 2006 (Vienna) and 2003 (Stockholm) Econometric Society European Meetings.
2003-2006	External Examiner for Econometrics, LSE.
2007	Member of Selection Committee for the Royal Economic Society PhD Presentation Meeting, 2007.

Research Grants

Investigating Structural Change in Predictive Regressions with Applications to Forecasting Stock Returns. Principal Investigator. Economic and Social Research Council research grant, January 2018 - September 2021.

*The Analysis of Non-stationary Time Series in Economics and Finance: Co-integration, Trend Breaks, and Mixed Frequency Data***.** Principal Investigator (co-investigator M.Chambers, University of Essex). Economic and Social Research Council research grant, October 2015 - October 2017.

Developing and Implementing New Bootstrap Methods for the Econometric Analysis of Financial and Macroeconomic Time Series Data. Co-investigator with A. Rahbek, G. Cavaliere and H. B. Nielsen. Four-year Danish Council for Independent Research grant, January 2013-January 2017.

*Robust testing for unit roots in the presence of multiple breaks in trend and volatility***.** Principal Investigator (co-investigators D.Harvey and S.Leybourne, University of Nottingham). Economic and Social Research Council research grant, April 2010 - October 2011. Final report awarded an *Outstanding* rating.

Bootstrapping Seasonal Unit Root Tests. Co-investigator with P.Burridge, City University London. Economic and Social Research Council research grant. July 2002 - August 2004. Final report awarded an *Outstanding* rating.

Publications in Peer-Reviewed Journals [current ABS rating]

131. Nonparametric Detection of a Time-Varying Mean (with F. Iacone), forthcoming, *Journal of Time Series Analysis.* [3]

130. A New Heteroskedasticity-Robust Test for Explosive Bubbles (with D. Harvey, S. Leybourne and Y. Zu), forthcoming, *Journal of Time Series Analysis.* [3]

129. Predictive Quantile Regressions with Persistent and Heteroskedastic Predictors: A Powerful 2SLS Testing Approach (with M. Demetrescu and P. Rodrigues), 2025, *Journal of Econometrics* **249 (May) Part B,** 106002, https://doi.org/10.1016/j.jeconom.2025.106002 [4]

128. Bonferroni-Type Tests for Return Predictability with Possibly Trending Predictors (with S. Astill, D. Harvey and S. Leybourne), 2025, *Journal of Applied Econometrics* **40**, 37–56, http://dx.doi.org/10.1002/jae.3094 [3]

127. Bonferroni Type Tests for Return Predictability and the Initial Condition (with S. Astill, D. Harvey and S. Leybourne), 2024, *Journal of Business and Economic Statistics* **42(2)**, 499-515, https://doi.org/10.1080/07350015.2023.2201313. [4]

126. Extensions to IVX Methods of Inference for Return Predictability (with M. Demetrescu, I Georgiev and P. Rodrigues), 2023, *Journal of Econometrics* **237(2) Part C***,* 105271*,* https://doi.org/10.1016/j.jeconom.2022.02.007*.* [4]

125. Transformed Regression-based Long-Horizon Predictability Tests (with M. Demetrescu and P. Rodrigues), 2023, *Journal of Econometrics* ***237(2) Part C***, 105316*,* https://doi.org/10.1016/j.jeconom.2022.06.006*.* [4]

124. Adaptive information-based methods for determining the co-integration rank in heteroskedastic VAR models (with H.P. Boswijk, G. Cavaliere and L. De Angelis), 2023, *Econometric Reviews* **42:9-10**, 725-757, https://doi.org/10.1080/07474938.2023.2222633 [3]

123. Improved Tests for Stock Return Predictability (with D. Harvey and S. Leybourne), 2023, *Econometric Reviews* ***42:9-10,*** 834-861, https://doi.org/10.1080/07474938.2023.2222634. [3]

122. Using covariates to improve the efficacy of univariate bubble detection methods (with S. Astill, N. Kellard and I. Korkos), 2023, *Journal of Empirical Finance* **70**, 342-366. [3]

121. CUSUM-Based Monitoring for Explosive Episodes in Financial Data in the Presence of Time-Varying Volatility (with S. Astill, D. Harvey, S. Leybourne and Y. Zu), 2023, *Journal of Financial Econometrics* **21(1)**, 187-227. [3]

120. Semiparametric Tests for the Order of Integration in the Possible Presence of Level Breaks (with F. Iacone and M. Nielsen), 2022, *Journal of Business and Economic Statistics* **40**, 880-896. [4]

119. Testing for Episodic Predictability in Stock Returns (with M. Demetrescu, I Georgiev and P. Rodrigues), 2022, *Journal of Econometrics* **227**, 85-113. [4]

118. Adaptive Inference in Heteroskedastic Fractional Time Series Models (with G. Cavaliere and M. Nielsen), 2022, *Journal of Business and Economic Statistics* **40**, 50-65. [4]

117. Simple Tests for Stock Return Predictability with Good size and Power Properties (with D. Harvey and S. Leybourne), 2021, *Journal of Econometrics* **224**, 198-214. [4]

116. Detecting Regimes of Predictability in the U.S. Equity Premium (with D. Harvey, S. Leybourne and R. Sollis), 2021, *Journal of Applied Econometrics* **36**, 45-70. [3]

115. Multivariate Fractional Integration Tests allowing for Conditional Heteroskedasticity with an Application to Return Volatility and Trading Volume (with M. Balboa, P.M.M. Rodrigues and A. Rubia), 2021, *Journal of Applied Econometrics* **36**, 544-565. [3]

114. Level Shift Estimation in the Presence of Non-stationary Volatility with an Application to the Unit Root Testing Problem (with D. Harris and H. Kew), 2020, *Journal of Econometrics* **219**, 354-388. [4]

113. Deterministic Parameter Change Models in Continuous and Discrete Time (with M. Chambers), 2020, *Journal of Time Series Analysis* **41**, 134-145. [3]

112. Testing the Order of Fractional Integration of a Time Series in the Possible Presence of a Trend Break at an Unknown Point (with F. Iacone and S.J. Leybourne), 2019, *Econometric Theory* **35**, 1201-1233. [4]

111. Temporal Aggregation of Seasonally Near-Integrated Processes (with T.del Barrio Castro and P. Rodrigues), 2019, *Journal of Time Series Analysis* **40**, 872-886. [3]

110. A Bootstrap Stationarity Test for Predictive Regression Invalidity (with D. Harvey, S. Leybourne and I. Georgiev), 2019, *Journal of Business and Economic Statistics* **37** 528-541. [4]

109. A Generalised Fractional Differencing Bootstrap for Long Memory Processes (with G. Kapetanios and F. Papailias), 2019, *Journal of Time Series Analysis* **40** 467-492. [3]

108. Wild Bootstrap Seasonal Unit Root Tests for Time Series with Periodic Non-Stationary Volatility (with G. Cavaliere and A. Skrobotov), 2019, *Econometric Reviews* **38** 509-532. [3]

107. Robust Tests for Deterministic Seasonality and Seasonal Level Breaks (with S. Astill), 2018, *The Econometrics Journal* **21**, 277-297. [3]

106. Real-Time Monitoring for Explosive Financial Bubbles (with S. Astill, D. Harvey, S. Leybourne and R. Sollis), 2018, *Journal of Time Series Analysis* **39** 863-891. [3]

105. Testing for Parameter Instability in Predictive Regression Models, (with D. Harvey, S. Leybourne and I Georgiev), 2018, *Journal of Econometrics* **204**, 101-118. [4]

104. Semi-Parametric Seasonal Unit Root Tests (with T. Castro and P. Rodrigues), 2018, *Econometric Theory* **34**, 447-476. [4]

103. Unit Root Inference for Non-Stationary Linear Processes driven by Infinite Variance Innovations (with G. Cavaliere and I. Georgiev), 2018, *Econometric Theory* **34**, 302-348. [4]

102. Determining the Cointegration Rank in Heteroskedastic VAR Models of Unknown Order (with G. Cavaliere, L. De Angelis and A. Rahbek), 2018, *Econometric Theory* **34**, 349-382. [4]

101. Unit Root Tests and Heavy-Tailed Innovations (with I. Georgiev and P. Rodrigues), 2017, *Journal of Time Series Analysis* **38**, 733-768. [3]

100. Tests for an End-of-Sample Bubble in Financial Time Series (with S. Astill, D. Harvey and S. Leybourne), 2017, *Econometric Reviews* **36**, 651-666. [3]

99. Quasi-Maximum Likelihood Estimation and Bootstrap Inference in Fractional Time Series Models with Heteroskedasticity of Unknown Form (with G. Cavaliere and M. Nielsen), 2017, *Journal of Econometrics* **198**, 165-188. [4]

98. Testing for a change in mean under fractional integration (with F. Iacone and S. Leybourne), 2017*, Journal of Time Series Econometrics* **9**. DOI 10.1515/jtse-2015-0006.

97. Sieve-Based Inference for Infinite-Variance Linear Processes (with G. Cavaliere and I. Georgiev), 2016, *Annals of Statistics* **44**, 1467-1494. [4*]

96. Inference on Co-integration Parameters in Heteroskedastic Vector Autoregressions (with P. Boswijk, G. Cavaliere and A. Rahbek), 2016, *Journal of Econometrics* **192**, 64-85. [4]

95. Tests of the Co-integration Rank in VAR Models in the Presence of a Possible Break in Trend at an Unknown Point (with D. Harris and S. Leybourne), 2016, *Journal of Econometrics* **192**, 451-467. [4]

94. Tests for Explosive Financial Bubbles in the Presence of Non-stationary Volatility (with D. Harvey, S. Leybourne and R. Sollis), 2016, *Journal of Empirical Finance* **38**, 548-574. [3]

93. The Performance of Lag Selection and Detrending Methods for HEGY Seasonal Unit Root Tests (with T.Castro and D.Osborn), 2016, *Econometric Reviews,* **35**, 122-168. [3]

92. Bootstrap Score Tests for Fractional Integration in Heteroskedastic ARFIMA Models with an Application to Price Dynamics in Commodity Spot and Futures Markets (with G. Cavaliere and M. Nielsen), 2015, *Journal of Econometrics* **187**, 557-579. [4]

91. Testing for Unit Roots Under Multiple Possible Trend Breaks and Non-Stationary Volatility Using Bootstrap Minimum Dickey-Fuller Statistics (with G. Cavaliere, D. Harvey and S. Leybourne), 2015, *Journal of Time Series Analysis* **36**, 603-629. [3]

90. Robust and powerful tests for nonlinear deterministic components (with S. Astill, D. Harvey and S. Leybourne), 2015, *Oxford Bulletin of Economics and Statistics* **77**, 780–799. [3]

89. Bootstrap Co-integration Rank Testing: The Effect of Bias-Correcting Parameter Estimates Recursion (with G. Cavaliere and C. Trenkler), 2015, *Oxford Bulletin of Economics and Statistics* **77**, 740-759. [3]

88. On the Behaviour of Phillips-Perron Tests in the Presence of Persistent Cycles (with T. Castro and P. Rodrigues), 2015, *Oxford Bulletin of Economics and Statistics* **77**, 495-511. [3]

87. A Comparison of Sequential and Information-based Methods for Determining the Co-integration Rank in Heteroskedastic VAR Models (with G. Cavaliere, L. De Angelis and A. Rahbek), 2015, *Oxford Bulletin of Economics and Statistics* **77***,* 106–128. [3]

86. Bootstrap Determination of the Co-integration Rank in VAR Models with Unrestricted Deterministic Components (with G. Cavaliere and A. Rahbek), 2015, *Journal of Time Series Analysis* **36**, 272-289. [3]

85. Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility (with G.Cavaliere, P.Phillips, S.Smeekes), 2015, *Econometric Reviews* **34**, 512–536*.* [3]

84. Testing for Seasonal Unit Roots by Frequency Domain Regression (with M. Chambers and J. Ercolani), 2014, *Journal of Econometrics* **178**, 243–258. [4]

83. Robust Tests for a Linear Trend with an Application to Equity Indices (with S. Astill, D. Harvey and S. Leybourne), 2014, *Journal of Empirical Finance* **29**, 168–185. [3]

82. On Infimum Dickey-Fuller Unit Root Tests Allowing for a Trend Break Under The Null (with D. Harvey and S. Leybourne), 2014, *Computational Statistics and Data Analysis* **78**, 235-242. [3]

81. Bootstrap Determination of the Co-integration Rank in Heteroskedastic VAR Models (with A. Rahbek and G. Cavaliere), 2014, *Econometric Reviews* **33**, 606-650. [3]

80. Unit Root Testing under a Local Break in Trend using Partial Information on the Break Date (with D. Harvey and S. Leybourne), 2014, *Oxford Bulletin of Economics and Statistics* **76**, 93–111. [3]

79. Testing for Unit Roots in the Possible Presence of Multiple Trend Breaks Using Minimum Dickey-Fuller Statistics (with D. Harvey and S. Leybourne), 2013, *Journal of Econometrics* **177**, 265-284. [4]

78. Testing for a Break in Trend when the Order of Integration is Unknown (with F. Iacone and S. Leybourne), 2013*, Journal of Econometrics* **176**, 30-45. [4]

77. The Impact of Persistent Cycles on Zero Frequency Unit Root Tests (with T. Castro and P. Rodrigues), 2013, *Econometric Theory* **29**, 1289-1313. [4]

76. On the Behaviour of fixed-b Trend Break Tests under Fractional Integration (with F. Iacone and S. Leybourne), 2013, *Econometric Theory* **29**, 393–418. [4]

75. Bootstrap Co-integration Rank Testing: The Role of Deterministic Variables and Initial Values in the Bootstrap Recursion (with G. Cavaliere and C. Trenkler), 2013, *Econometric Reviews* **32**, 814-847. [3]

74. A Bootstrap Test for Additive Outliers in Non-Stationary Time Series (with S. Astill and D. Harvey), 2013, *Journal of Time Series Analysis*, **34**, 454-465. [3]

73. Wild Bootstrap of the Mean in the Infinite Variance Case (with G. Cavaliere and I. Georgiev), 2013, *Econometric Reviews* **32**, 204-219. [3]

72. Bootstrap Determination of the Co-integration Rank in VAR Models (with G. Cavaliere and A. Rahbek), 2012, *Econometrica,* **80**, 1721-1740. [4*]

71. Testing for Unit Roots in the Presence of Uncertainty over Both the Trend and Initial Condition (with D. Harvey and S. Leybourne), 2012, *Journal of Econometrics* **169**, 188-195. [4]

70. Unit Root Testing under a Local Break in Trend (with D. Harvey and S. Leybourne), 2012, *Journal of Econometrics* **167**, 140-167. [4]

69. Bootstrap Union Tests for Unit Roots in the Presence of Nonstationary Volatility, (with S. Smeekes), 2012, *Econometric Theory* **28**, 422-456. [4]

68. On Augmented HEGY Tests for Seasonal Unit Roots (with T. del Barrio Castro and D. Osborn), 2012, *Econometric Theory* **28**, 1121-1143. [4]

67. The Flexible Fourier Form and Local GLS De-trended Unit Root Tests (with P.M.M. Rodrigues), 2012, *Oxford Bulletin of Economics and Statistics* **74**, 736-759. [3]

66. Testing for Unit Roots in the Presence of a Possible Break in Trend and Non-Stationary Volatility (with G. Cavaliere, D. Harvey and S. Leybourne), 2011, *Econometric Theory* **27**, 957-991.

65. Testing for Unit Roots and the Impact of Quadratic Trends, with an Application to Relative Primary Commodity Prices (with D. Harvey and S. Leybourne), 2011, *Econometric Reviews* **30**, 514-517.

64. Robust Methods for Detecting Multiple Level Breaks in Autocorrelated Time Series (with D.Harvey and S.Leybourne), 2010, *Journal of Econometrics.* **157** 342-358.

63. Testing for Co-integration in Vector Autoregressions with Non-Stationary Volatility (with G. Cavaliere and A. Rahbek), 2010, *Journal of Econometrics* **158**, 7-24.

62. Co-integration Rank Testing under Conditional Heteroskedasticity (with G. Cavaliere and A. Rahbek), 2010, *Econometric Theory* **26**, 1719-1760.

61. The Impact of the Initial Condition on Robust Tests for a Linear Trend Series (with D. Harvey and S. Leybourne), 2010, *Journal of Time Series Analysis* **31,** 292-302.

60. Bootstrap Sequential Determination of the Number of Common Stochastic Trends under Conditional Heteroskedasticity (with G. Cavaliere and A. Rahbek), 2010, *Estudios de Economia Aplicada* **28**, 519-552.

59. Testing for a Unit Root in the Presence of a Possible Break in Trend (with D. Harris, D. Harvey and S. Leybourne), 2009, *Econometric Theory* **25**, 1545-1588.

58. Heteroskedastic Time Series with a Unit Root (with G. Cavaliere), 2009, *Econometric Theory* **25**, 1228-1270.

57. Unit Root Testing in Practice: Dealing with Uncertainty over the Trend and Initial Condition (with D. Harvey and S. Leybourne), with commentaries and rejoinder, 2009, *Econometric Theory,* **25**, 587-636 (rejoinder on pages 658-667).

56. Simple, Robust and Powerful Tests of the Breaking Trend Hypothesis (with D. Harvey and S. Leybourne), 2009, *Econometric Theory* **25**, 995-1029.

55. Regression-Based Seasonal Unit Root Tests (with R. Smith and T. del Bario Castro), 2009, *Econometric Theory* **25**, 527-560.

54. Bootstrap M Unit Root Tests (with G. Cavaliere), 2009, *Econometric Reviews* **28**, 393-421.

53. A Note on Testing Covariance Stationarity (with G. Cavaliere), 2009, *Econometric Reviews* **28**, 364-371.

52. Testing for a Change in Persistence in the presence of Non-Stationary Volatility (with G. Cavaliere)*,* 2008, *Journal of Econometrics* **147**, 84-98.

51. Seasonal Unit Root Tests and the Role of Initial Conditions (with D. Harvey and S. Leybourne), 2008, *Econometrics Journal* **11**, 409-442.

50. Bootstrap Unit Root Tests for Time Series with Non-Stationary Volatility with G. Cavaliere), 2008, *Econometric Theory* **24**, 43-71.

49. Time-Transformed Unit Root Tests for Models with Non-Stationary Volatility (with G. Cavaliere), 2008, *Journal of Time Series Analysis* **29**, 300-330*.*

48. A Simple, Robust and Powerful Test of the Trend Hypothesis (with D. Harvey and S. Leybourne), 2007, *Journal of Econometrics* **141***,* 1302-30.

47. Efficient Tests of the Seasonal Unit Root Hypothesis (with P. Rodrigues), 2007, *Journal of Econometrics* **141**, 548-573.

46. Testing for Unit Roots in Time Series Models with Non-Stationary Volatility (with G. Cavaliere), 2007, *Journal of Econometrics* **140** 919-947.

45. Detecting Multiple Changes in Persistence (with S. Leybourne and T.-H. Kim), 2007, *Studies in Non-Linear Dynamics and Econometrics* **11:3** Article 2.

44. CUSUM of Squares Tests for a Change in Persistence (with S. Leybourne and T.-H. Kim), 2007, *Journal of Time Series Analysis* **28**, 408-433.

43. Modified Tests for a Change in Persistence (with D. Harvey and S. Leybourne), 2006, *Journal of Econometrics* **134**, 441-469.

42. Testing for a Change in Persistence in the Presence of a Volatility Shift (with G. Cavaliere), 2006, *Oxford Bulletin of Economics and Statistics* **68***,* 761-781*.*

41. Regression-Based Tests for a Change in Persistence (with S. Leybourne and T.-H. Kim), 2006, *Oxford Bulletin of Economics and Statistics* **68**, 595-621.

40. Testing the Null of Co-integration under Permanent Variance Shifts (with G. Cavaliere), 2006, *Journal of Time Series Analysis* **27,** 613-636.

39. Additive Outlier Detection via Extreme-Value Theory (with P. Burridge), 2006, *Journal of Time Series Analysis* **27,** 685-701.

38. On Robust Trend Function Hypothesis Testing (with S. Leybourne and D. Harvey), 2006, *Studies in Non-Linear Dynamics and Econometrics* **10:1,** Article 1.

37. Variance Ratio Tests of the Seasonal Unit Root Hypothesis, 2005, *Journal of Econometrics* **124**, 33-54.

36. Persistence Change Tests and Shifting Stable Autoregressions (with S. Leybourne), 2006, *Economics Letters* **91**, 44-49.

35. Stationarity Tests under Time-Varying Second Moments, (with G. Cavaliere), 2005, *Econometric Theory* **21**, 1112-1129.

34. Stationarity Tests for Irregularly Spaced Observations and the Effects of Sampling Frequency on Power (with F. Busetti), 2005, *Econometric Theory* **21**, 757-794.

33. On the use of Sub-sample Unit Root Tests to Detect Changes in Persistence, 2005, *Journal of Time Series Analysis* **26**, 759-778.

32. Fluctuations Tests for a Change in Persistence, 2005, *Oxford Bulletin of Economics and Statistics* **67**, 207-230.

31. On the Limiting Behaviour of Augmented Seasonal Unit Root Tests, 2005, *Economics Bulletin* **3/3**, 1-10.

30. Tests of Stationarity against a Change in Persistence, 2004, *Journal of Econometrics* **123**, 33-66 (with F. Busetti).

29. Bootstrapping the HEGY Seasonal Unit Roots Tests, 2004, *Journal of Econometrics* **123**, 67-87 (with P. Burridge*).*

28. Asymptotic Distributions for Regression-Based Seasonal Unit Root Test Statistics in a Near-Integrated Model, 2004, *Econometric Theory* **20**, 645-670 (with P. Rodrigues).

27. Some New Tests for a Change in Persistence, 2004, *Economics Bulletin*, **3/39**, 1-10 (with S. Leybourne).

26. On Tests for Changes in Persistence, 2004, *Economics Letters* **84**, 107-115 (with S. Leybourne).

25. Alternative Estimators and Unit Root Tests for Seasonal Autoregressive Processes, 2004, *Journal of Econometrics* **120**, 35-73 (with P. Rodrigues).

24. Tests for Double Differencing: Some Extensions and the Role of Initial Values, 2004, *Econometric Theory* **20**, 95-115 (with P. Rodrigues).

23. Testing against Stochastic Trend in the presence of Variance Shifts, 2003, *Journal of Business and Economic Statistics* **21**, 510-531 (with F. Busetti).

22. Locally Optimal Tests against Seasonal Unit Roots, 2003, *Journal of Time Series Analysis* **24**, 591-612.

21. Testing against Stochastic Trend and Seasonality in the presence of Unattended Breaks and Unit Roots, 2003, *Journal of Econometrics* **117**, 21-53 (with F. Busetti).

20. Seasonal Unit Root Tests based on Forward and Reverse Estimation, 2003, *Journal of Time Series Analysis* **24**, 441-460 (with S. Leybourne).

19. On the Asymptotic Properties of some Seasonal Unit Root Tests, 2003, *Econometric Theory* **19**, 311-321.

18. Robust Stationarity Testing in Seasonal Time Series Processes, 2003, *Journal of Business and Economic Statistics* **21**, 156-163.

17. Corrigendum to "Nonparametric tests for unit roots and cointegration" [Jnl. Econom. 108 (2002) 343–363, by J. Breitung], 2003, *Journal of Econometrics* **117**, 401-404 (with J. Breitung).

16. An Optimal Test against a Random Walk Component in a Non-Orthogonal Unobserved Components Model, 2002, *Econometrics Journal* **5**, 520-532 (with R. Bailey).

15. Testing for Stochastic Unit Roots: Some Monte Carlo Evidence, 2002, *Oxford Bulletin of Economics and Statistics* **64**, 381-397 (with D. van Dijk).

14. Regression-Based Unit Root Tests with Recursive Mean Adjustment for Seasonal and Non-Seasonal Time Series, 2002, *Journal of Business and Economic Statistics* **20**, 269-281.

13. Recursive and Rolling Regression-Based Tests of the Seasonal Unit Root Hypothesis, 2001, *Journal of Econometrics* **105**, 309-336 (with R. Smith).

12. On Regression-Based Tests for Seasonal Unit Roots in the Presence of Periodic Heteroscedasticity, 2001, *Journal of Econometrics* **104**, 91-117 (with P. Burridge).

11. On the Properties of Regression-Based Seasonal Unit Root Tests in the Presence of Higher Order Serial Correlation, 2001, *Journal of Business and Economic Statistics* **19**, 374-379 (with P. Burridge).

10. Tests of the Seasonal Unit Root Hypothesis against Heteroscedastic Seasonal Integration, 2001, *Journal of Business and Economic Statistics* **19**, 192-207 (with R. Smith).

9. Determining the Order of Differencing in Seasonal Time Series Processes, 2000, *The Econometrics Journal* **3**, 250-264. (with P.-H. Franses).

8. On the Power of GLS-Type Unit Root Tests, 2000, *Oxford Bulletin of Economics and Statistics* **62**, 633-647. (with P. Burridge).

7. The Finite-Sample Effects of Deterministic Variables on Conventional Methods of Lag-Selection in Unit Root Tests, 2000, *Oxford Bulletin of Economics and Statistics* **62**, 293-304.

6. Likelihood Ratio Tests for Seasonal Unit Roots, 1999, *Journal of Time Series Analysis* **20**, 453-476 (with R. Smith).

5. Detecting Seasonal Unit Roots: An Approach Based on the Sample Autocorrelation Function, 1999, *The Manchester School* **67**, 261-286 (with S. Leybourne).

4. On the Definitions of (Co-)integration, 1999, *Journal of Time Series Analysis* **20**, 129-137 (with K. Abadir).

3. Additional Critical Values and Asymptotic Representations for Seasonal Unit Root Tests, 1998, *Journal of Econometrics* **85**, 269-288 (with R. Smith).

2. Testing for Unit Roots in Monthly Time Series, 1998, *Journal of Time Series Analysis* **19**, 349-368.

1. On the Practical Problems of Computing Seasonal Unit Root Tests, 1997, *International Journal of Forecasting* **13**, 307-31.

PhD students supervised

Birmingham – Served on a number of thesis advisory groups providing econometric advice.

Nottingham – Principal supervisor to (with their post PhD placements in parentheses): Michalis Stamatogiannis (Bath/Liverpool); Sam Astill (Warwick/Essex); Chrystalleni Aristidou (joint supervisor).

Essex - Boubacar Drame, Oxford Economics (part time).

Principal University Administrative Roles

Birmingham – Director of Research and Chair of Research Committee (Department of Economics); School of Social Sciences Research Committee; Leader of Econometrics Cluster.

Nottingham - Director of Research and Chair of Research Committee (School of Economics); (Founding) Director of Granger Centre for Time Series Econometrics;

Faculty of Law and Social Sciences Research Committee.

Essex – (Founding) Director of the Essex Centre for Macro and Financial Econometrics; Econometrics external seminar series co-ordinator; EDI Lead for Essex Business School (Spring Term 2023); EDI Committee and ATHENA Swan SAT committee.