

Chris D. Orme, Professor Emeritus

Qualifications

Doctor of Philosophy, Misspecification and Inference in Microeconometrics, University of York
Award Date: 15 Jul 1989

Master of Science, Mathematical Economics & Econometrics, London School of Economics & Political Science
(University of London)
Oct 1983 → Jul 1984
Award Date: 14 Jul 1984

Bachelor of Science, Mathematics & Economics, University of York
Oct 1980 → Jun 1983
Award Date: 15 Jul 1983

Prizes

University of Manchester Distinguished Achievement Award
Orme, C. (Recipient), 2020

Current Academic Post

Professor Emeritus, University of Manchester (2020-)
Faculty Head of Department Mentor (2020-2026)

Previous Academic Posts

Professor of Econometrics, University of Manchester (1995-2019)
Lectureships in Econometrics, Universities of Nottingham (1987-89) and York (1989-95)
Fixed Term Lectureships, Universities of Hull (1984-85) and York (1985-87)

Member of the ESRC Strategic Research Board (2005-2009)

Senior Leadership Roles (University of Manchester)

2013-2018	Head of School of Social Sciences
2012-2013	Research Director, School of Social Sciences
2011-2013	Head of Department, Economics
2004-2007	Head of Department, Economics
2004	Associate Dean Research, Faculty of Humanities
2000-2003	Research & Graduate Dean, Faculty of Social Science & Law

Research outputs (published journal articles)

1. Orme, C. D. (1986). A Simple Correction for Local Misspecification. *Bulletin of Economic Research*, 38(2), 177-181. <https://doi.org/10.1111/j.1467-8586.1986.tb00213.x>
2. Orme, C. D. (1988). The Calculation of the Information Matrix Test for Binary Data Models. *The Manchester School*, LVI(4), 370. <https://doi.org/10.1111/j.1467-9957.1988.tb01339.x>
3. Orme, C. D. (1989). Evaluating the Performance of Maximum Likelihood Corrections in the Face of Local Misspecification. *Bulletin of Economic Research*, 41(1), 29-44. <https://doi.org/10.1111/j.1467-8586.1989.tb00276.x>
4. Orme, C. D. (1989). On the Uniqueness of the Maximum Likelihood Estimator in the Truncated Regression Model. *Econometric Reviews*, 8(2), 217-222. <https://doi.org/10.1080/07474938908800171>
5. Lloyd, T. A., Rayner, A. J., & Orme, C. D. (1991). Present-value models of land prices in England and Wales. *European Review of Agricultural Economics*, 18(2), 141-166. <https://doi.org/10.1093/erae/18.2.141>
6. Orme, C. D. (1991). The Small Sample Performance of the Information Matrix Test. *Journal of Econometrics*, 46(3), 309-331. [https://doi.org/10.1016/0304-4076\(90\)90012-l](https://doi.org/10.1016/0304-4076(90)90012-l)
7. Barmby, T. A., Treble, J. G., & Orme, C. D. (1991). Worker Absenteeism: An Analysis using Micro-data. *Economic Journal*, 101(405), 214-229. <https://doi.org/10.2307/2233813>
8. Godfrey, L. G., & Orme, C. D. (1991). Testing for skewness of regression disturbances. *Economics Letters*, 37(1), 31-34. [https://doi.org/10.1016/0165-1765\(91\)90238-G](https://doi.org/10.1016/0165-1765(91)90238-G)

9. Orme, C. D. (1992). Efficient Score Tests for Heteroskedasticity in Micro-Econometrics. *Econometric Reviews*, 11(2), 235-252. <https://doi.org/10.1080/07474939208800233>
10. Orme, C. D. (1993). A Comment on A Simple Test for Neglected Heterogeneity in Panel Studies. *Biometrics*, 49(2), 665-667. <https://doi.org/10.2307/2532581>
11. Hey, J. D., & Orme, C. D. (1994). Investigating Generalisations of Expected Utility Theory using Experimental Data. *Econometrica*, 62(6), 1291-1326. <https://doi.org/10.2307/2951750>
12. Godfrey, L. G., & Orme, C. D. (1994). The Sensitivity of Some General Checks to Omitted Variables in the Linear Model. *International Economic Review*, 35(2), 489-506. <https://doi.org/10.2307/2527066>
13. Fry, T. L., & Orme, C. D. (1995). Maximum Likelihood Estimation in Binary Data Models under Alternative Distributional Assumptions. *Economics Letters*, 49(4), 359-366. [https://doi.org/10.1016/0165-1765\(95\)00701-G](https://doi.org/10.1016/0165-1765(95)00701-G)
14. Barmby, T., Orme, C. D., & Treble, J. (1995). Worker absence histories: a panel data study. *Labour Economics*, 2(1), 53-65. [https://doi.org/10.1016/0927-5371\(95\)80007-K](https://doi.org/10.1016/0927-5371(95)80007-K)
15. Orme, C. D. (1995). On the Use of Artificial Regressions in Certain Microeconomic Models. *Econometric Theory*, 11(2), 290-305. <https://doi.org/10.1017/S0266466600009178>
16. Orme, C. D. (1995). Simulated conditional moment tests. *Economics Letters*, 49(3), 239-245. [https://doi.org/10.1016/0165-1765\(95\)00679-A](https://doi.org/10.1016/0165-1765(95)00679-A)
17. Orme, C. D., & Godfrey, L. G. (1996). On the behaviour of conditional moment tests in the presence of unconsidered local alternatives. *International Economic Review*, 37(2). <https://doi.org/10.2307/2527323>
18. Orme, C. D., & Smith, P. (1996). The potential for endogeneity bias in data envelopment analysis. *Journal of the Operational Research Society*, 47(1), 73-83. <https://doi.org/10.2307/2584253>
19. Orme, C. D. (1998). On the insensitivity of the score test for heterogeneity to omitted covariates in multivariate failure time models. *Biometrika*, 85(2), 457-461. <https://doi.org/10.1093/biomet/85.2.457>
20. Fry, T., & Orme, C. D. (1998). A Generalised Logistic Tobit Model. *Journal of Quantitative Economics*, 14(1), 23-32.
21. Orme, C. D., & Godfrey, L. G. (1999). The Robustness, Reliability and Power of Heteroskedasticity Tests. *Econometric Reviews*, 18(2), 169-194. <https://doi.org/10.1080/07474939908800438>
22. Orme, C. D., & Peters, S. A. (2000). Asymptotic expansions and reliability of tests in accelerated failure time models. *Journal of Statistical Computation and Simulation*, 65(2), 109-132. <https://doi.org/10.1080/00949650008811993>
23. Godfrey, L. G., & Orme, C. D. (2000). Controlling the significance levels of prediction error tests for linear regression models. *The Econometrics Journal*, 3(1), 66-83. <https://doi.org/10.1111/1368-423X.00039>
24. Orme, C. D. (2000). On the sensitivity of the overdispersion test in a Weibull model. *Statistics and Probability Letters*, 46(1), 95-100. [https://doi.org/10.1016/S0167-7152\(99\)00091-7](https://doi.org/10.1016/S0167-7152(99)00091-7)
25. Godfrey, L. G., & Orme, C. D. (2001). On improving the robustness and reliability of Rao's score test. *Journal of Statistical Planning and Inference*, 97(1), 153-176. [https://doi.org/10.1016/S0378-3758\(00\)00351-7](https://doi.org/10.1016/S0378-3758(00)00351-7)
26. Godfrey, L. G., & Orme, C. D. (2002). Using bootstrap methods to obtain nonnormality robust Chow prediction tests. *Economics Letters*, 76(3), 429-436. [https://doi.org/10.1016/S0165-1765\(02\)00088-5](https://doi.org/10.1016/S0165-1765(02)00088-5)
27. Orme, C. D., & Ruud, P. A. (2002). On the uniqueness of the maximum likelihood estimator. *Economics Letters*, 75(2), 209-217. [https://doi.org/10.1016/S0165-1765\(01\)00600-0](https://doi.org/10.1016/S0165-1765(01)00600-0)
28. Mavromaras, K. G., & Orme, C. D. (2004). Temporary layoffs and split population models. *Journal of Applied Econometrics*, 19(1), 49-67. <https://doi.org/10.1002/jae.734>
29. Godfrey, L. G., & Orme, C. D. (2004). Controlling the finite sample significance levels of heteroskedasticity-robust tests of several linear restrictions on regression coefficients. *Economics Letters*, 82(2), 281-287. <https://doi.org/10.1016/j.econlet.2003.08.012>
30. Yamagata, T., & Orme, C. D. (2005). On testing sample selection bias under the multicollinearity problem. *Econometric Reviews*, 24(4), 467-481. <https://doi.org/10.1080/02770900500406132>
31. Godfrey, L. G., Orme, C. D., & Santos Silva, J. M. C. (2006). Simulation-based tests for heteroskedasticity in linear regression models: Some further results. *Econometrics Journal*, 9(1), 76-97. <https://doi.org/10.1111/j.1368-423X.2006.00177.x>
32. Orme, C. D., & Yamagata, T. (2006). The asymptotic distribution of the F-test statistic for individual effects. *Econometrics Journal*, 9(3), 404-422. <https://doi.org/10.1111/j.1368-423X.2006.00191.x>
33. Halunga, A. G., & Orme, C. D. (2009). First-order asymptotic theory for parametric misspecification tests of garch models. *Econometric Theory*, 25(2), 364-410. <https://doi.org/10.1017/S0266466608090129>
34. Orme, C. D., & Yamagata, T. (2014). A Heteroskedasticity-Robust F-Test Statistic for Individual Effects. *Econometric Reviews*, 33(5-6), 431-471. <https://doi.org/10.1080/07474938.2013.824792>
35. Hall, A., Li, Y., Orme, C. D., & Sinko, A. (2015). Testing for Structural Instability in Moment Restriction Models: an Info-metric Approach. *Econometric Reviews*, 34(3), 286-327. <https://doi.org/10.1080/07474938.2014.944477>

36. Halunga, A., Orme, C. D., & Yamagata, T. (2017). A Heteroskedasticity Robust Breusch-Pagan Test for Contemporaneous Correlation in Dynamic Panel Data Models. *Journal of Econometrics*, 198(2), 209-230. <https://doi.org/10.1016/j.jeconom.2016.12.005>
37. Shadat, W. B., & Orme, C. D. (2018). Robust Parametric Tests of Constant Conditional Correlation in a MGARCH model. *Econometric Reviews*, 37(6), 551-576. <https://doi.org/10.1080/07474938.2015.1122120>