Referencing and Bibliography

For references use the ‘Harvard’ or bracket system within the text. For example:

• “De Jong and Shephard (1995) put forward...”,

• “Several authors (De Jong, 1989; Kohn and Ansley, 1989; Koopman,

1993) make use of a...”

• “Harvey (1993, p.25) says, ‘Whether or not a mixed process is

stationary depends solely on its autoregressive part’, but...”

In the bibliography, list works cited in alphabetical order by author. Give the author’s surname, initials, year of publication, and title of work. For books, give the place of publication and publisher; for journal articles give the name of the journal, volume and pages; for articles in published collections, give the name of the editor, title of book, place of publication and publisher; for online sources give the source organisation, the URL and the date accessed. The appropriate use of italics and bold is important. For example (in the order from collection, journal article, book, online source):

• Bradshaw, J. and Deacon, A. (1986). Social Security, in P. Wilding (ed.), In

Defence of the Welfare State. Manchester: University Press.

* De Jong, P. and Shephard, N. (1995). The simulation smoother for time series models. Biometrika 82, 339-350.

• Harvey, A. C. (1993). Time Series Models (2nd edition). London :

Harvester-Wheatsheaf.

• Penzer, J. (2005) MSc Statistics Projects – Instructions for

candidates [Internet] London School of Economics, London.

Available from: http://stats.lse.ac.uk/penzer/

For online sources, referencing styles are not very well established. Above I have used author, date (year in which item was last updated), title, place at which the item is published (or affiliation of the author), the URL and the day on which the information was accessed.

Some variation exists in these conventions. If you ae used to something different, you may use it provided it is standard.