**Abstract**

Nonlinearity test for univariate and multivariate time series. This Matlab code has been used in S. Mohammadi(2019).The test is a generalization of Lee, Granger and White(1993) test. In addition to generalization to multivariate time series, some modifications are made in Mohammadi(2019) for increasing the power of Lee, Granger, and White(1993)test in the case of a univariate time series.