CURRICULUM VITAE

Heino Bohn Nielsen
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POSITIONS AND EDUCATIONS

2018-	Professor, MSO *Department of Economics, University of Copenhagen.*
2005-2018	Associate Professor *Department of Economics, University of Copenhagen.*
2003-2005	Assistant Professor *Department of Economics, University of Copenhagen.*
2004	Ph.D. in Economics *Department of Economics, University of Copenhagen.*
2002	Graduate visiting student *Nuffield College and University of Oxford, UK.*
2000-2003	Ph.D. Studies *Department of Economics, University of Copenhagen.*
1998-2000	Head of Section *Economics Department, Danish Central Bank (Nationalbanken).*
1998	M.SC. in Economics (Cand.polit.) *Department of Economics, University of Copenhagen.*

MEMBERS OF RESEARCH PROJECTS, NETWORKS AND SOCIETIES

2017-2021	FSE funded project: *Theory of the Bootstrap in Econometric Models with Time Varying Volatility.*
2013-2016	FSE funded project: *Developing and Implementing New Bootstrap Methods for the Econometric Analysis of Financial and Macroeconomic Time Series Data*.
2011-2013	FSE funded project: *Development of New Econometric Models of Instable Financial Time Series*.
2005-2007	FSE funded project: *Nonlinear Multivariate Time Series Analysis with Applications to Nonlinear Cointegration and Volatility*.
2004-2006	European Science Foundation funded project: *ESF-EMM Network, Econometric Methods for the Modelling of Nonstationary Data, Policy Analysis, and Forecasting*.

Member of *Econometric Society* and *Danish Econometric Society*.

MAIN RESEARCH INTERESTS

Econometric time series analysis, macro-econometrics, co-integration, vector autoregresssions, financial econometrics, volatility modeling, applied econometrics in macroeconomics and finance, bootstrap methods, models for locally explosive bubbles.

EDITORIAL WORK

2010-present Editor of *Oxford Bulletin of Economics and Statistics*.

Referee for Review of Economics and Statistics, Journal of Econometrics, Technometrics, Journal of Applied Econometrics, Journal of Money Credit and Banking, Oxford Bulletin of Economics and Statistics, Journal of Economic Growth, Econometric Reviews, Journal of Time Series Analysis, Scandinavian Journal of Statistics, Scandinavian Journal of Economics, Macroeconomic Dynamics, Economic Modelling, Cliometrica, Australian Economic Papers, Journal of Asian Economics, Regional Science and Urban Economics, Danish Journal of Economics, World Development, Economic Bulletin, Bulletin of Economic Research, Economics.

PHD STUDENTS AND EVALUATION COMMITTEES

PhD candidates: Eva Rytter Sunesen (applied development economics and empirical economics).
Paul Sharp (cliometrics).
Christin Kyrme Tuxen (applied econometrics).
Morten NyboeTabor (applied econometrics, I(2) co-integration).
Line Elvstrøm Ekner (applied econometrics, non-linear models).
Thor Pajhede Nielsen (financial econometrics).
Anne Lundgaard Hansen (term structure modelling).

Committees: Oxford (co-integration and term structure models), Dublin (co-integration and housing prices), Bergen (non-linear models for monetary policy), and Lund (co-integration and international economics).

CONSULTANCY WORK

2017	Econometric consultant for *Copenhagen Economics*.
2016	Econometric consultant for the National Accounts division, *Statistics Denmark*.
2012	Econometric consultant for *Dong*.
2011	Econometric consultant for *Nationalbanken*.
2009	Econometric consultant for *Institute for Business Cycle Analysis*.
2007-present	Econometric consultant for the modeling group, *Statistics Denmark*.
2007	Econometric consultant for *Lundbeck*.

LIST OF PUBLICATIONS

Book:

1 *Introduction to Likelihood-based Estimation and Inference*, Third Edition, Hans Reitzels Forlag, 2017. ISBN: 9788741269047

Journal articles:

17 Bootstrapping Noncausal Autoregressions: With Applications to Explosive Bubble Modeling (with G. Cavaliere and A. Rahbek), ***Journal of Business and Economics Statistics***, forthcoming.

16 Estimation Bias and Bias Correction in Reduced Rank Autoregressions, ***Econometric Reviews***, 2019, 38:3, 332-349.

15 On the Consistency of Bootstrap Testing for a Parameter on the Boundary of the Parameter Space (with G. Cavaliere and A. Rahbek), ***Journal of Time Series Analysis***, 2017, 38(4): 513–534.

14 The Co-Integrated Vector Autoregression with Errors-in-Variables, ***Econometric Reviews***, 2016, 35(2): 169-200.

13 Bootstrap Testing of Hypotheses on Co-Integrating Relations in VAR Models (with G. Cavaliere and A. Rahbek), ***Econometrica***, 2015, 83(2):813-831.

12 Unit Root Vector Autoregression with Volatility Induced Stationarity (with A. Rahbek), ***Journal of Empirical Finance***, 2014, 29:144–167.

11 An I(2) Co-Integration Model with Piecewise Linear Trends, (with T. Kurita and A. Rahbek), ***Econometrics Journal***, 2011, 14(2), 131-155.

10 Monetary Policy in the Greenspan Era: A Time Series Analysis of Rules vs. Discretion (with A.M. Christensen), ***Oxford Bulletin of Economics and Statistics***, 2009, 71(1), 69-89.

9 The Breakdown of the UK Phillips Curve Revisited: Comment on "The Long-Run Determinants of UK Wages, 1860-2004", ***Journal of Macroeconomics***, 2009, 31 (1), 29-34.

8 Influential Observations in Cointegrated VAR Models: Danish Money Demand 1973-2003, ***The Econometrics Journal***, 2008, 11(1), 1-19.

7 Likelihood Ratio Testing for Cointegration Ranks in I(2) Models (with A. Rahbek), ***Econometric Theory***, 2007, 23(4), 615-637.

6 A Maximum-Eigenvalue Test for the Cointegration Ranks in I(2) VAR Models, ***Economics Letters***, 2007, 94(3), 445-451.

5 UK Money Demand 1873-2001: A Long-Run Time Series Analysis and Event Study, ***Cliometrica***, 2007, 1(1), 45-61.

4 Inflation Adjustment in the Open Economy: An I(2) Analysis of UK Prices (with C. Bowdler), ***Empirical Economics***, 2006, 31(3), 569-586.

3 Analyzing I(2) Systems by Transformed Vector Autoregressions (with H.C. Kongsted), ***Oxford Bulletin of Economics and Statistics***, 2004, 66(3), 379-397.

2 Cointegration Analysis in the Presence of Outliers, ***Econometrics Journal***, 2004, 7(1), 249-271.

1 An I(2) Cointegration Analysis of Price and Quantity Formation in Danish Manufactured Exports, ***Oxford Bulletin of Economics and Statistics***, 2002, 64(5), 449-472.

RESEARCH PAPERS IN PROGRESS

- Unit Root Testing and Non Causal Autoregressive Models (with F. Bec and S. Saïdi-Thema).
- Bootstrap Inference on the Boundary of the Parameter Space with Application to Conditional Volatility Models (with G. Cavaliere, A. Rahbek, and R.S. Pedersen).
- GMM Estimation of Reduced Rank Vector Autoregressions under Measurement Errors (with A. Rahbek and A.M.R. Taylor).
- Combining Statistical Tests for independence – with Application to ARCH.
- European Bond Rate Dependencies: Bubble Behavior, Contagion and Volatility Induced Stationarity (with A. Rahbek).
- The Asymptotic Distribution of the Estimated Characteristic Roots in a Second Order Autoregression (with B. Nielsen).

TEACHING AWARDS

2009	The Invisible Hand Award, granted by The Society of Social Economics
2005	The Invisible Hand Award, granted by The Society of Social Economics
2004	Department of Economics Teaching Award.

LIST OF TEACHING

2019, Fall	Econometrics II, *B.Sc.*
2019, August	Course in Applied Time Series Econometrics using OxMetrics, Unu-Wider and Universidade Eduardo Mondlane, Maputo, Mozambique.
2019, Spring	Econometrics II, *B.Sc.*
2018, Spring	Advanced Macroeconometrics, *M.Sc.*
2017, Fall	Sandsynlighedsteori og Statistik, *B.Sc.*
2017, August	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*
2017, Spring	Advanced Macroeconometrics, *M.Sc.*
2016, Fall	Sandsynlighedsteori og Statistik, *B.Sc.*
2016, August	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*
2016, Spring	Advanced Macroeconometrics, *M.Sc.*
2015, Fall	Sandsynlighedsteori og Statistik, *B.Sc.*
2015, August	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*
2014, August	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*
2014, Fall	Advanced Macroeconometrics, *M.Sc.*
2013, Fall	Econometrics C, *B.Sc.*
2013, Fall	Financial Econometrics A, *M.Sc.*
2013, August	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*
2012, August	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*
2012, Spring	Econometrics C, *B.Sc.*
2011, December	Multivariate Likelihood- Based Analysis of Financial Time Series, *Ph.D.*
2011, Fall	Advanced Macroeconometrics, *M.Sc.*
2011, August	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*
2010, Fall	Advanced Macroeconometrics, *M.Sc.*
2010, Spring	Financial Econometrics B: Topics in Financial Time Series Econometrics, *M.Sc.*

2010, Spring	Quantitative Methods 3, *B.Sc.*
2009, Fall	Quantitative Methods 3, *B.Sc.*
2009, August	Summer School in Econometrics, *M.Sc.*
2009, Spring	Advanced Macroeconometrics, *M.Sc.*
2008, Fall	Quantitative Methods 3, *B.Sc. eek.*
2008, Spring	Quantitative Methods 3, *B.Sc.*
2008, Spring	Advanced Macroeconometrics *M.Sc.*
2007, October	Cointegration Analysis of Nonstationary I(2) Variables, *Ph.D.*
2007, Fall	Quantitative Methods 3, *B.Sc.*
2007, Spring	Econometrics 2, *B.Sc.*