CURRICULUM VITAE

Heino Bohn Nielsen
December 2018

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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).*

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*.

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.

LIST OF PUBLICATIONS

Book:

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

Journal articles:

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

Estimation Bias and Bias Correction in Reduced Rank Autoregressions, ***Econometric Reviews***, forthcoming.

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.

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

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

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

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

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.

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.

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

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

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

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

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

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

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

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.