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# BRIEF BIOGRAPHIC INFORMATION:

**Education:**
**PhD** in Econometrics, Institute of Mathematical Sciences (IMF), **University of Copenhagen**, 1996
**Cand.Scient.Oecon (M.Phil),** Mathematics and Economics, IMF, 1992
**MSc** in Econometrics, **London School of Economics**, 1991
**MA** in Mathematics, **University of Pennsylvania**, 1988

**Positions:**
Professor, **University of Copenhagen**, 2007-
Professor, **Oxford University,** visiting Hilary Terms, 2011-2012
Economics Group Visitor, **Oxford University**, 2000-2001
Associate Professor, **University of Copenhagen**, 1999-2007
Assistant Professor, **University of Copenhagen**, 1996-1999

**Research interests in econometrics and statistics:**
Time series analysis in finance and macro: co-integration analysis; bootstrap methods; count models;
(stochastic) volatility and GARCH modeling; discrete time vs. continuous time modeling.

**DFF-Advanced Grant/ DFF-topforsker bevilling | Sapere Aude program:**
*Developing and implementing new bootstrap methods for the econometric analysis of financial and macroeconomic time series data,*
*Principal Investigator, link.*

**ETSERN:**
*Research network in time series, co-ordinator: ETSERN network,* link

**Editorial:**
*Econometric Theory,* Associate Editor
*Econometrics Journal,* Associate Editor
*Scandinavian Journal of Statistics*, Associate Editor
*Journal of Time Series Analysis*, Associate Editor

# PUBLICATIONS:

2013 Testing and Inference in Nonlinear Cointegrating Vector Error Correction Models, with D. Kristensen, *forthcoming in **Econometric Theory***

2013 Bootstrap Determination of the Cointegration Rank in Heteroscedastic VAR Models, with G. Cavaliere and A.M.R. Taylor, *forthcoming in **Econometric Reviews***

2013 Multivariate Variance Targeting in the BEKK-GARCH Model, with. R. S. Pedersen, *forthcoming in **Econometrics Journal***

2012 Bootstrap Determination of the Cointegration Rank in VAR Models, with G. Cavaliere and A.M.R. Taylor, ***Econometrica,*** 80:4:1721-1740, *link*

2011 An I(2) Cointegration Model with Piecewise Linear Trends, with T. Kurita and H. B. Nielsen, ***Econometrics Journal,*** 14:2:131–155, *link*

2010 Cointegration Rank Testing under Conditional Heteroskedasticity, with A.M.R. Taylor and G. Cavaliere, ***Econometric Theory,*** *26:1719-1760, link*

2010 Estimation and Asymptotic Inference in the First Order AR-ARCH Model, w. T. Lange and S.T. Jensen, ***Econometric Reviews,*** *30:129-153, link*

2010 Determination of the Number of Common Stochastic Trends under Conditional Heteroskedasticity,
with G. Cavaliere and R. M. Taylor, ***Estudios De Economia Applicada,*** *28(3):1-34.*

2010 Likelihood-Based Inference in Nonlinear Error-Correction Models, with D. Kristensen, ***Journal of Econometrics***, *158(1):78-94, link*

2010 Testing for Cointegration in Vector Autoregressions with Non-Stationary Volatility, with R. Taylor and G. Cavaliere, ***Journal of Econometrics,*** *158(1):7-24*

2009 Poisson Autoregression, w. D. Tjøstheim and K. Fokianos, ***Journal of American Statistical Association***, *104(488): 1430-1439, link.*

2009 Asymptotics of the QMLE for Non-Linear ARCH Models, w. D. Kristensen, ***Journal of Time Series Econometrics,*** *Vol.1, link*

2009 Regime Switching Models: A Survey, w. T. Lange, ***Handbook of Financial Time Series***,
Springer verlag, editors: T. Mikosch, T. G. Andersen, R. Davies and J.-P. Kress, *link to book*

2008 The ACR Model: A Dynamic Mixture Autoregression, with N. Shephard and F. Bec,
***Oxford Bulletin of Economics and Statistics****, 70:583-618,* *link*

2008 Nonlinear Adjustment towards the Purchasing Power Parity Relation: A Multivariate Approach,
w. F. Bec and M. Ben-Salem, ***Economics Bulletin,*** *6:1-6,* *link*

2007 Likelihood Ratio Testing for Cointegration Ranks in I(2) Models, with H. B. Nielsen,
***Econometric Theory****, 23:615-637,* *link*

2007 A Note on the Law of Large Numbers for Functions of Geometrically Ergodic Time Series,
with S. T. Jensen, ***Econometric Theory,*** *23:761-766,* *link*

2005 Asymptotics of the QMLE for a Class of ARCH(q) Models, with D. Kristensen,
***Econometric Theory*** *21:946-961,* *link*

2004 Vector Equilibrium Correction Models with Non-Linear Discontinuous Adjustments, with F. Bec,
***Econometrics Journal****, 7:628-651,* *link*

2004 Non-Stationary and no Moments Asymptotics for the ARCH Model with S.T. Jensen,
***Econometrica,*** *72:641-646,* *link*

2004 Asymptotic Inference for Nonstationary GARCH, with S. T. Jensen,
***Econometric Theory****, 20:6:1203-1226,* *link*

2004 Identification and Inference for Cointegrated and Ergodic Gaussian Diffusions, with M. Kessler,
***Statistical Inference for Stochastic Processes****, 36:153-188,* *link*

2002 Approximate Conditional Unit Root Inference, with Henrik Hansen,
***Journal of Time Series Analysis,*** *23:1-28,* *link*

2001 Asymptotic Continuous Time Likelihood based Cointegration Inference, with M. Kessler,
***Scandinavian Journal of Statistics****, 28:455-470,* *link*

2000 Similarity Issues in Cointegration Analysis, with Bent Nielsen,
***Oxford Bulletin of Economics and Statistics****, 62:5-22,* *link*

1999 Trend-Stationarity in the I(2) Cointegration Model, with H.C. Kongsted and C. Jørgensen,
***Journal of Econometrics****, 90:265-289,* *link*

1999 Weak Exogeneity in I(2) VAR systems, with P. Paruolo,
***Journal of Econometrics***, *93:281-308*, *link*

1998 The Role of Stationary Regressors in the Cointegration Test, with R. Mosconi,
***Econometrics Journal,*** *2:76-91*, *link*

1998 Asymptotic Inference on Cointegration Rank in Partial Systems, with I. Harbo,
S. Johansen and B. Nielsen, ***Journal of Business and Economic Statistics***, *16:388-99*, *link*