Public CV for Søren Johansen

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Kort præsentation

Research Fields: Econometrics, mathematical statistics and probability theory, time series analysis, including cointegration and its applications, fractional processes, outlier detection, robust statistics.
Research groups: I am currently not a member of any research groups
Most essential academic contribution: My most influential work is related to cointegration of economic time series, which has had an impact on theory and practice in the application and analysis of macro economic time series. In collaboration with Katarina Juselius we have developed the theory and applications of these concepts and methods in the framework of the vector autoregressive model. The methods have widespread use in academia and applied macro economics.

Kvalifikationer

mathematical statistics, cand. stat, dr.phil, University of Copenhagen
Dimissionsdato: 4 feb. 1964

Presentation

Research Fields
Mathematical Statistics including times series analysis, cointegration, outlier detection robust inference fractional processes

Academic Contribution
My most influential work is related to cointegration of economic time series, which has had an impact on theory and practice in the application and analysis of macro economic time series.
In collaboration with Katarina Juselius we have developed the theory and applications of these concepts and methods in the framework of the vector autoregressive model. The methods have widespread use in academia and applied macro economics.

CV

Born 6 November 1939
Cand. stat. University of Copenhagen 1964, dr. phil. University of Copenhagen 1974.
Previous Employment
Institute of Mathematical Statistics, University of Copenhagen, 1964-2006
European University Institute, Florence, 1996-2001
Current Employment
Department of Economics, University of Copenhagen 2007-
CREATES, Aarhus University, 2007-2017.

Publikationer

WEAK CONVERGENCE TO DERIVATIVES OF FRACTIONAL BROWNIAN MOTION
Johansen, Søren & Nielsen, M. Ø., 2024, I: Econometric Theory. s. 1-16

A model where the least trimmed squares estimator is maximum likelihood
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Hoover, K. D., Juselius, Katarina & Johansen, Søren, 2007, Department of Economics, University of Copenhagen, 10 s.

Comment on "A Semi-Empirical Approach to Projecting Future Sea-Level Rise"
Johansen, Søren, Schmith, T. & Thejll, P., 2007, I: Science. 317, 5846, s. 1866

Correlation, Regression, and Cointegration of Nonstationary Economic Time Series
Johansen, Søren, 2007, Department of Economics, University of Copenhagen, 9 s.

Exact Rational Expectations, Cointegration, and Reduced Rank Regression
Johansen, Søren & Swensen, A. R., 2007, Department of Economics, University of Copenhagen, 10 s.

Likelihood Inference for a Nonstationary Fractional Autoregressive Model
Johansen, Søren & Nielsen, M. Ø., 2007, Department of Economics, University of Copenhagen, 45 s.

Selecting a Regression Saturated by Indicators
Hendry, D. F., Johansen, Søren & Santos, C., 2007, Department of Economics, University of Copenhagen, 17 s.

Some Identification Problems in the Cointegrated Vector Autoregressive Model
Johansen, Søren, 2007, Department of Economics, University of Copenhagen, 26 s.

Testing Hypotheses in an I(2) Model with Applications to the Persistent Long Swings in the Dmk/$ Rate
Johansen, Søren, Juselius, Katarina, Frydman, R. & Goldberg, M., 2007, Department of Economics, University of Copenhagen, 33 s.

Cointegration. Overview and Development
Johansen, Søren, 2006, Department of Applied Mathematics and Statistics / University of Copenhagen, s. 1-22.

Cointegration: a survey
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Johansen, Søren, 2006, *Post Walrasian Macroeconomics. Beyond the Dynamic Stochastic General Equilibrium Model.* Colander, D. (red.). Cambridge University Press, s. 287-300

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