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H. 7 PhD Theses

1 2014, Niels Strange Hansen, Forecasting Based on Unobserved Variables
   Committee: Jesper Rangvid, Copenhagen Business School, Bradley Steele Paye, University of Georgia and Thomas Quistgaard Pedersen, Aarhus University
   Stay Abroad: Rady School of Management, University of California, San Diego
   Supervisors: Asger Lunde, Aarhus University and CREATES, and Niels Haldrup, Aarhus University and CREATES
   Present Employment: Postdoctoral researcher at CREATES

2 2014, Nima Nonejad, Essays in Applied Bayesian Particle and Markov Chain Monte Carlo Techniques in Time Series Econometrics
   Committee: Eric Hillebrand, Aarhus University and CREATES, Jim Griffin, University of Kent, and Michel van der Wel, Erasmus University Rotterdam and CREATES
   Supervisors: Asger Lunde, Aarhus University and CREATES
   Present Employment: Postdoctoral researcher at University of Rome “Tor Vergata”, Italy

   Committee: Stay Abroad: Department of Economics, Boston University, Finance Department, Kellogg School of Management, Northwestern University, Oxford-Man Institute, University of Oxford
   Supervisors: Bent Jesper Christensen, Aarhus University and CREATES, and Asger Lunde, Aarhus University and CREATES
   Present Employment: Quantitative Strategist at Nordea Asset Management

4 2013, Martin Klint Hansen, Aspects of News in Financial Markets

5 2012, Johannes Tang Kristensen, From Determinants of Low Birthweight to Factor-Based Macroeconomic Forecasting

6 2012, Zhenjiang Qin, Essays on Heterogeneous Beliefs, Public Information, and Asset Pricing

7 2012, Yukai Yang, Modelling Nonlinear Vector Economic Time Series

8 2012, Mateusz P. Dzubinski, Essays on Financial Econometrics and Derivatives Pricing

9 2012, Laurent Callot, Large Panels and High-dimensional Vector Autoregressive Models

10 2011, Christian Bach, The Game of Risk

11 2011, Stefan Holst Bache, Quantile Regression: Three Econometric Studies

12 2011, Anders Bredahl Kock, Forecasting and Oracle Efficient Econometrics

13 2010, Bork, Lasse, Macro Factors, Monetary Policy Analysis and Affine Term Structure Models

14 2010, Hansen, Eske Stig, Essays in Electricity Market Modeling

15 2010, Pedersen, Thomas Quistgaard, Return Predictability and Dynamic Asset Allocation

16 2010, Rasmussen, Torben Beedholm, Essays on Dynamic Interest Rate Models and Tests for Jumps in Asset

17 2010, Tsiarias, Leonidas, Essays in Financial Econometrics

18 2009, Andreasen, Martin Møller, DSGE Models and Term Structure Models with Macroeconomic Variables

19 2009, Mølgaard, Rune, Essays on Dynamic Asset Allocation and Electricity Derivatives

20 2009, Møller, Stig Vinther, Habit persistence, consumption based asset pricing, and time-varying expected returns

21 2009, Nielsen, Frank Steen, On the estimation of fractionally integrated processes

23 2008, Lange, Theis, Asymptotic Theory in Financial Time Series Models with Conditional Heteroscedasticity (University of Copenhagen)


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15. Bender, Christian, Mikko S. Pakkanen, and Hasanjan Sayit, Sticky continuous processes have consistent price systems, *Journal of Applied Probability*
18. Boswijk, H. Peter, Michael Jansson, and Morten Ø. Nielsen, Improved likelihood ratio tests for cointegration rank in the VAR model, *Journal of Econometrics*
20. Bugden, James, Iain Fraser, Jeffrey S. Racine, and Robert Waschik, Nonparametric Hedonic Analysis of Tax Changes and House Prices, *Global Business and Economics Review*
23. Cavaliere, Giuseppe, Morten Ø. Nielsen, and A. M. Robert Taylor, Bootstrap score tests for fractional integration in heteroskedastic ARFIMA models, with an application to price dynamics in commodity spot and futures markets, *Journal of Econometrics*
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60 Kiefer, Nicholas M. and Jeffrey S. Racine, The Smooth Colonel and the Reverend Find Common Ground, Econometric Reviews
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74 Maasoumi, Esfandiar and Jeffrey S. Racine, A Solution to Aggregation and an Application to Multidimensional ‘Well-Being’ Frontiers, Journal of Econometrics
75 Nielsen, Morten Ø., Asymptotics for the conditional-sum-of-squares estimator in multivariate fractional time-series models, Journal of Time Series Analysis
76 Nielsen, Morten Ø., On Recent Developments in Financial Econometrics and Applications, guest co-editor of special issue of Journal of Banking and Finance

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