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PR = Peer Reviewed
CO = Co-written with authors outside CREATES
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551 2007, Christoffersen, Peter, Kris Jacobs and Karim Mimouni, Models for S&P 500 Dynamics: Evidence from Realized Volatility, Daily Returns, and Option Prices (CREATES RP 2007-37)

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553 2007, Christoffersen, Peter, Kris Jacobs and Gregory Vainberg, Forward-Looking Betas (CREATES RP 2007-39)

554 2007, Bjerkholt, Olav, Trygve Haavelmo's visit in Aarhus 1938-39 (CREATES RP 2007-40)

555 2007, Johansen, Søren and Anders Rygh Swensen, Exact Rational Expectations, Cointegration, and Reduced Rank

556 2007, Barndorff-Nielsen, Ole E., José Manuel Corcuera and Mark Podolskij, Power Variation for Gaussian Processes with Stationary Increments (CO) (CREATES RP 2007-42)

557 2007, Jacod, Jean, Yingying Li, Per A. Mykland, Mark Podolskij and Mathias Vetter, Microstructure Noise in the Continuous Case: The Pre-Averaging Approach - JLMPV-9 (CO) (CREATES RP 2007-43)

558 2007, Bos, Charles S., Siem Jan Koopman and Marius Ooms, Long memory modelling of inflation with stochastic variance and structural breaks (CREATES RP 2007-44)

559 2007, Davidson, James and Nigar Hashimzade, Representation and Weak Convergence of Stochastic Integrals with Fractional Integrator Processes (CREATES RP 2007-45)

560 2007, Sørensen, Michael, Efficient Estimation for Ergodic Diffusions Sampled at High Frequency (CREATES RP 2007-46)

H.7 PhD Theses

1 2016, Mikkelsen, Jakob. Guldbæk, Time-Varying Loadings in Factor Models: Theory and Applications

2 2016, Jensen, Magnus David Sander, Returns, Dividends, and Optimal Portfolios

3 2016, Vera-Valdés, José Eduardo, Essays in Long Memory

4 2016, Rodríguez-Caballero, Carlos Vladimir, On Factor Analysis with Long-Range Dependence

5 2016, Abate, Girum D., Essays in Spatial Econometrics

6 2016, Kronborg, Anders, Methods and Applications to DSGE Models

7 2016, Sørensen, Palle, Financial Frictions, Price Rigidities, and the Business Cycle

8 2016, Boldrini, Lorenzo, Essays on Forecasting with Linear State-Space Systems

Specification of 2016 theses

1 **Mikkelsen, Jakob. Guldbæk, Time-Varying Loadings in Factor Models: Theory and Applications**

Committee: Professor Catherine Doz, Paris School of Ecnomics and Université Paris 1 Panthéon-Sorbonne, Senior Professor Marco Lippi, Einaudi Institute for Economics and Finance, and Professor Martin Møller Andreasen, Aarhus University and CREATES

Supervisors: Eric Hillebrand, Aarhus University and CREATES, and Bent Jesper Christensen, Aarhus University and

Stay Abroad: Cass Business School, London, UK

Present Employment: Economist at Danmarks Nationalbank

2 **Jensen, Magnus David Sander, Returns, Dividends, and Optimal Portfolios**

Committee: Thomas Quistgaard Pedersen, Aarhus University and CREATES, Lasse Bork, Aalborg University, and Hans Dewachter, KU Leuven

Supervisors: Stig Vinther Møller, Aarhus University and CREATES and Tom Engsted, Aarhus University and CREATES

Stay Abroad: University of California, San Diego, USA

Present Employment: Norges Bank Investment Management

3 **Vera-Valdés, José Eduardo, Essays in Long Memory**

Committee: Javier Hualde, Universidad Pública de Navarra; Paolo Santucci de Magistris (Chair), Aarhus University and CREATES; and Michel van der Wel, Erasmus University Rotterdam and CREATES

Supervisors: Niels Haldrup, Aarhus University and CREATES and Eric Hillebrand, Aarhus University and CREATES

Stay Abroad: Erasmus University Rotterdam, NL

Present Employment: Research Assistant at Aarhus University and CREATES

4 **Rodríguez-Caballero, Carlos Vladimir, On Factor Analysis with Long-Range Dependence**

Committee: Carlos Velasco, Universidad Carlos III de Madrid; Vanessa Berenguer Rico, University of Oxford, and Eric Hillebrand, Aarhus University and CREATES

Supervisors: Niels Haldrup, Aarhus University and CREATES and Eric Hillebrand, Aarhus University and CREATES

Stay Abroad: Universidad Carlos III de Madrid, Madrid, Spain

Present Employment: Postdoctoral researcher at Universidad Carlos III de Madrid, Madrid, Spain

5 **Abate, Girum D., Essays in Spatial Econometrics**

Committee: David Edgerton, Lund University; Jørgen Lauridsen, University of Southern Denmark; and Morten Berg Jensen (chair), Aarhus University and CREATES

Supervisors: Bent Jesper Christensen, Aarhus University and CREATES, and Niels Haldrup, Aarhus University and CREATES

Stay Abroad: GeoDa Center for Geospatial Analysis and Computation, Arizona State University, Arizona, USA

Present Employment: Postdoctoral researcher at Arizona State University

6 **Kronborg, Anders, Methods and Applications to DSGE Models**

Committee: Wouter den Haan, London School of Economics; Jens Iversen, Sveriges Riksbank, and Allan Sørensen, Aarhus University

Supervisors: Torben M. Andersen, Aarhus University, and Martin Møller Andreasen, Aarhus University and CREATES

Stay Abroad: University of Pennsylvania, USA

Present Employment: Economist at Danmarks Nationalbank

7 **Sørensen, Palle, Financial Frictions, Price Rigidities, and the Business Cycle**

Committee: Mikael Carlsson, Uppsala University; Emiliano Santoro, University of Copenhagen; and Tom Engsted, Aarhus University and CREATES

Supervisors: Torben M. Andersen, Aarhus University, and Niels Haldrup, Aarhus University and CREATES

Stay Abroad: Northwestern University, Chicago, USA

Present Employment: Economist at Copenhagen Economics

8 **Boldrini, Lorenzo, Essays on Forecasting with Linear State-Space Systems**

Committee: Siem Jan Koopman, VU University Amsterdam; Tommaso Proietti, University of Rome Tor Vergata; and Asger Lunde, Aarhus University and CREATES

Supervisors: Eric Hillebrand, Aarhus University and CREATES, and Niels Haldrup, Aarhus University and CREATES

Stay Abroad: VU Amsterdam, NL

Present Employment: Assistant Director at Moody's Analytics

9 2015, Anne Floor Brix, Estimation of Continuous Time Models Driven by Lévy Processes

10 2015, Manuel Sebastian Lukas, Estimation and Model Specification for Econometric Forecasting

11 2015, Kasper Vinther Olesen, Realizing Conditional Distributions and Coherence Across Financial Asset Classes

12 2015, Juan Carlos Parra-Alvarez, Solution Methods and Inference in Continuous-Time Dynamic Equilibrium Economies

13 2015, Orimar Sauri, Lévy Semistationary Models with Applications in Energy Markets

14 2015, Jonas Nygaard Eriksen, Business Cycles and Expected Returns

15 2015, Simon Juul Hviid, Dynamic Models of the Housing Market

16 2014, Niels Strange Hansen, Forecasting Based on Unobserved Variables

17 2014, Nima Nonejad, Essays in Applied Bayesian Particle and Markov Chain Monte Carlo Techniques in Time Series Econometrics

18 2014, Rasmus T. Varneskov, Econometric Analysis of Volatility in Financial Additive Noise Models

19 2013, Martin Klint Hansen, Aspects of News in Financial Markets

20 2012, Johannes Tang Kristensen, From Determinants of Low Birthweight to Factor-Based Macroeconomic Forecasting

21 2012, Zhenjiang Qin, Essays on Heterogeneous Beliefs, Public Information, and Asset Pricing

22 2012, Yukai Yang, Modelling Nonlinear Vector Economic Time Series

23 2012, Mateusz P. Dziubinski, Essays on Financial Econometrics and Derivatives Pricing

24 2012, Laurent Callot, Large Panels and High-dimensional Vector Autoregressive Models

25 2011, Christian Bach, The Game of Risk

26 2011, Stefan Holst Bache, Quantile Regression: Three Econometric Studies

27 2011, Anders Bredahl Kock, Forecasting and Oracle Efficient Econometrics

28 2010, Bork, Lasse, Macro Factors, Monetary Policy Analysis and Affine Term Structure Models

29 2010, Hansen, Eske Stig, Essays in Electricity Market Modeling

30 2010, Pedersen, Thomas Quistgaard, Return Predictability and Dynamic Asset Allocation

31 2010, Rasmussen, Torben Beedholm, Essays on Dynamic Interest Rate Models and Tests for Jumps in Asset Prices

32 2010, Tsiarias, Leonidas, Essays in Financial Econometrics

33 2009, Andreasen, Martin Møller, DSGE Models and Term Structure Models with Macroeconomic Variables

34 2009, Mølgaard, Rune, Essays on Dynamic Asset Allocation and Electricity Derivatives

35 2009, Møller, Stig Vinther, Habit persistence, consumption based asset pricing, and time-varying expected returns

36 2009, Nielsen, Frank Steen, On the estimation of fractionally integrated processes

37 2008, Hjortshøj, Toke Lilhauge, Essays on Empirical Corporate Finance - Managerial Incentives, Information Disclosure, and Bond Covenants

38 2008, Lange, Theis, Asymptotic Theory in Financial Time Series Models with Conditional Heteroscedasticity (University of Copenhagen)

39 2008, Skovmand, David, Libor Market Models - Theory and Applications

40 2008, Zhu, Jie, Essays on Econometric Analysis of Price and Volatility Behavior in Asset Markets

H.8 Forthcoming articles (in press) in refereed journals and books

1 Aiolfi, Mark, C. Capistran and Allan Timmermann, Forecast Combinations, In Michael Clements and David Hendry(eds): Forecast Handbook, Oxford

2 Angelis, Luca De, Giuseppe Cavaliere, Anders Rahbek, and A. M. Robert Taylor, Information-based Methods for Cointegration Rank Determination un the Presence of Heteroskedasticity, Oxford Bulletin of Economics and Statistics

3 Barndorff-Nielsen, O.E., D.G. Pollard and N. Shephard, Discrete-valued Lévy processes and low latency financial econometrics, Quantitative Finance

4 Basse-O'Connor, Andreas and Mark Podolskij, On critical cases in limit theory for stationary increments Levy driven moving averages, Stochastics

5 Bastürk, Nalan, Stefano Grassi, Lennart Hoogerheide, Anne Opschoor, and Herman K. Van Dijk, The R package MitISEM: Efficient and Robust Simulation Procedures for Bayesian Inference, Journal of Statistical Software

6 Bhattacharya, Debopam, Shin Kanaya, and Margaret Stevens, Are University Admissions Academically Fair? Review of Economics and Statistics

7 Bladt, Mogens, Samuel Finch, and Michael Sørensen, Simulation of multivariate diffusion bridges, Journal of Royal Statistical Society, Series B: Statistical Methodology

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9 Bollerslev, Tim, Sophia Zhengzi Li, and Viktor Todorov, Roughing up Beta: Continuous vs. Discontinuous Betas, and the Cross-Section of Expected Stock Returns, Journal of Financial Economics

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12 Brix, Anne Floor and Asger Lunde, Prediction-based Estimating Functions for Stochastic Volatility Models with Noisy Data - Comparison with a GMM Alternative, Advances in Statistical Analysis

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21 Commandeur, Jacques J.F. and Siem Jan Koopman, Time Series: State Space Models, in James D. Wright and Kenneth Land, International Encyclopedia of the Social & Behavorial Sciences, New York, Elsevier

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34 Hounyo, Ulrich and Bezirgen Veliyev, Validity of Edgeworth expansions for realized volatility estimators, Econometrics Journal

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37 Jensen, Eva B. Vedel, Mark Podolskij, Steen Thorbjørnsen, and Michael Sørensen, Ole E. Barndorff-Nielsen's scientific achievements; in Podolskij, Stelzer, Thorbjørnsen and Veraart (eds.): Probability, Statistics and Their Applications, Springer

38 Kiefer, Nicholas M. and Jeffrey S. Racine, The Smooth Colonel and the Reverend Find Common Ground, Econometric Reviews

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54 Schmidt, Larry, Allan Timmermann, and Russ Wermers, Runs on Money Market Mutual Funds, American Economic Review

55 Schwaab, Bernd, Siem Jan Koopman, and Andre Lucas, Global Credit Risk: World, Country and Industry Factors, Journal of Applied Econometrics

56 Silvennoinen, Annastasiia and Timo Teräsvirta, Testing constancy of unconditional variance in volatility models by misspecification and specification tests, Studies in Nonlinear Dynamics and Econometrics

57 Sørensen, Michael, On the size distribution of sand; in Podolskij, Stelzer, Thorbjørnsen and Veraart (eds.): Probability, Statistics and Their Applications, Springer

58 Terasvirta, T., Sir Clive Granger's contributions to nonlinear time series and econometrics, European Journal of Pure and Applied Mathematics

59 Varneskov, Rasmus T., Flat-Top Realized Kernel Estimation of Quadratic Covariation with Non-Synchronous and Noisy Asset Prices, Journal of Business and Economic Statistics

60 Vujić, Suncica, Jacques Commandeur, and Siem Jan Koopman, Intervention Time Series Analysis of Crime Rates: The Case of Sentence Reform in Virginia, Economic Modelling

61 Wei, Wei and Dennis Pelletier, The Geometric-VaR Backtesting Method, Journal of Financial Econometrics