

DTMC Publications 2017 - 2022

- [Andersen, D. B., Christensen, B. J., Mühlbach, N. A. S. & Nielsen, M. S. \(2023\). Targeting Predictors in Random Forest Regression. *International Journal of Forecasting*, 39\(2\), 841-868. <https://doi.org/10.1016/j.ijforecast.2022.02.010>](#)
- [Eckert, F., Hejlesen, M. & Walsh, C. \(2022\). The return to big-city experience: Evidence from refugees in Denmark. *Journal of Urban Economics*, 130, Article 103454. <https://doi.org/10.1016/j.jue.2022.103454>](#)
- [Christensen, B. J. & Varneskov, R. T. \(2021\). Dynamic Global Currency Hedging. *Journal of Financial Econometrics*, 19\(1\), 97-127. <https://doi.org/10.1093/jfinec/nbaa030>](#)
- [Christensen, B. J., Datta Gupta, N. & Santucci de Magistris, P. \(2021\). Measuring the impact of clean energy production on CO₂ abatement in Denmark: Upper bound estimation and forecasting*. *Journal of the Royal Statistical Society. Series A: Statistics in Society*, 184\(1\), 118-149. <https://doi.org/10.1111/rssa.12616>](#)
- [Maibom, J. \(2021\). The Danish Labor Market Experiments: Methods and Findings. *Nationaløkonomisk Tidsskrift*, \(1\). \[https://www.djoef-forlag.dk/publications/noet/files/2021/article/Artikel_2.pdf\]\(https://www.djoef-forlag.dk/publications/noet/files/2021/article/Artikel_2.pdf\)](#)
- [Christensen, B. J., Kjær, M. M. & Veliyev, B. \(2021\). *The incremental information in the yield curve about future interest rate risk*. Institut for Økonomi, Aarhus Universitet. CREATES Research Paper No. 2021-11](#)
- [Kennens, J., le Maire, D. & Roelsgaard, S. T. \(2020\). Equivalence of canonical matching models. *Games and Economic Behavior*, 124, 169-182. <https://doi.org/10.1016/j.geb.2020.08.002>](#)
- [Lochner, B. & Schulz, B. \(2020\). *Firm Productivity, Wages, and Sorting*. IAB. IAB-Discussion Paper No. 04/2020 <http://doku.iab.de/discussionpapers/2020/dp0420.pdf>](#)
- [Borup, D., Christensen, B. J., Mühlbach, N. N. & Nielsen, M. S. \(2020\). *Targeting predictors in random forest regression*. Institut for Økonomi, Aarhus Universitet. CREATES Research Paper No. 2020-03](#)
- [Honoré, B., Jørgensen, T. & de Paula, Á. \(2020\). The informativeness of estimation moments. *Journal of Applied Econometrics*, 35\(7\), 797-813. <https://doi.org/10.1002/jae.2779>](#)
- [Bagger, J., Fontaine, F., Galenianos, M. & Trapeznikova, I. \(2020\). *Vacancies, Employment Outcomes and Firm Growth: Evidence from Denmark*. Institut for Økonomi, Aarhus Universitet. Economics Working Papers No. 2020-04](#)
- [Christensen, B. J. & van der Wel, M. \(2019\). An asset pricing approach to testing general term structure models. *Journal of Financial Economics*, 134\(1\), 165-191. Advance online publication. <https://doi.org/10.1016/j.jfinec.2019.03.010>](#)
- [Bagger, J. & Lentz, R. \(2019\). An Empirical Model of Wage Dispersion with Sorting. *Review of Economic Studies*, 86\(1\), 153-190. <https://doi.org/10.1093/restud/rdy022>](#)
- [Borup, D., Christensen, B. J. & Ergemen, Y. E. \(2019\). *Assessing predictive accuracy in panel data models with long-range dependence*. Institut for Økonomi, Aarhus Universitet. CREATES Research Paper No. 2019-04](#)
- [Anderberg, D., Bagger, J., Bhaskar, V. & Wilson, T. \(2019\). *Marriage Market Equilibrium, Qualifications, and Ability*. Institut for Økonomi, Aarhus Universitet. Economics Working Papers No. 2019-03](#)

- [Asmussen, S., Christensen, B. J. & Thøgersen, J. \(2019\). Nash equilibrium premium strategies for push–pull competition in a frictional non-life insurance market. *Insurance: Mathematics and Economics*, 87, 92-100. <https://doi.org/10.1016/j.insmatheco.2019.02.002>](#)
- [Kaplan, G., Menzio, G., Rudanko, L. & Trachter, N. \(2019\). Relative Price Dispersion: Evidence and Theory. *American Economic Journal: Microeconomics*, 11\(3\), 68-124. <https://doi.org/10.1257/mic.20170126>](#)
- [Asmussen, S., Christensen, B. J. & Thøgersen, J. \(2019\). Stackelberg equilibrium premium strategies for push-pull competition in a non-life insurance market with product differentiation. *Risks*, 7\(2\), Article 49. <https://doi.org/10.3390/risks7020049>](#)
- [Brügemann, B., Gautier, P., Menzio, G., 30.1.2018, "Intra Firm Bargaining and Shapley Values". *Review of Economic Studies* \(accepted\).](#)
- [Bagger, J., Lentz, R., 23.2.2018, "An Empirical Model of Wage Dispersion with Sorting". *Review of Economic Studies* \(accepted\)](#)