CREATES
DEPARTMENT OF ECONOMICS
AND BUSINESS ECONOMICS
AARHUS UNIVERSITY

Distinguished Speaker Seminar

James Hamilton
Professor of Economics
University of California at San Diego

"Sign Restrictions, Structural Vector Autoregressions, and Useful Prior Infor-mation"

Tuesday 10 November 2015 at 14:30
Fuglesangs Allé 4
building 2628, Auditorium M2

For further information, please contact professor Niels Haldrup
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Professor Hamilton has published on a wide range of topics. His research in areas including econometrics, business cycles, monetary policy, and energy markets has been cited by more than 40,000 other studies. His graduate text-book on time series analysis has sold over 50,000 copies and has been trans-lated into Chinese, Japanese, and Italian. He also contributes to Econbrowser, a popular economics blog.

Academic honors include election as a Fellow of the Econometric Society and Research Associate with the National Bureau of Economic Research, receipt of the Best Paper Award for 2010-2011 from the International Institute of Forecasters, and 2014 award for Outstanding Contributions to the Profes-sion from the International Association for Energy Economics. He has been a visiting scholar at the Federal Reserve Board in Washington, DC, as well as the Federal Reserve Banks of Atlanta, Boston, New York, Richmond, and San Fran-cisco. He has also been a consultant for the National Academy of Sciences, Commodity Futures Trading Commission and the European Central Bank and has testified before the United States Congress. Hamilton received the UCSD Economics Department Graduate Teaching Award on five different occa-sions.

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