

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

Berenguer-Rico, V., Johansen, Søren & Nielsen, B., 2023, I: Journal of The Royal Statistical Society Series B-statistical Methodology. 85, 3, s. 886-912

Data Revisions and the Statistical Relation of Global Mean Sea Level and Surface Temperature

Hillebrand, E., Johansen, Søren & Schmith, T., dec. 2020, I: Econometrics. 8, 4, 19 s., 41.

Corrigendum: Analysis of the forward search using some new results for martingales and empirical processes

Berenguer-Rico, V., Johansen, Søren & Nielsen, B., nov. 2019, I: Bernoulli. 25, 4A, s. 3201

Models Where the Least Trimmed Squares and Least Median of Squares Estimators Are Maximum Likelihood

Berenguer-Rico, V., Johansen, Søren & Nielsen, B., 27 sep. 2019, 39 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 19-11).

Uniform Consistency of Marked and Weighted Empirical Distributions of Residuals

Berenguer-Rico, V., Johansen, Søren & Nielsen, B., 18 jun. 2019, 22 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 19-09).

The Analysis of Marked and Weighted Empirical Processes of Estimated Residuals

Berenguer-Rico, V., Johansen, Søren & Nielsen, B., 28 maj 2019, 30 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 19-05).

The Knightian Uncertainty Hypothesis: Unforeseeable Change and Muth's Consistency Constraint in Modeling Aggregate Outcomes

Frydman, R., Johansen, Søren, Rahbek, Anders & Tabor, M. N., 15 mar. 2019, 55 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 19-02).

Cointegration and Adjustment in the CVAR(∞) Representation of Some Partially Observed CVAR(1) Models

Johansen, Søren, 10 jan. 2019, I: Econometrics. 7, 1, 10 s.

Boundedness of M-estimators for linear regression in time series

Johansen, Søren & Nielsen, B., 2019, I: Econometric Theory. 35, 3, s. 653-683

Nonstationary Cointegration in the Fractionally Cointegrated VAR Model

Johansen, Søren & Nielsen, M. Ø., 2019, I: Journal of Time Series Analysis. 40, 4, s. 519-543

Cointegration and Adjustment in the Infinite Order CVAR Representation of Some Partially Observed CVAR(1) Models

Johansen, Søren, 29 maj 2018, 9 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 18-05).

Nonstationary Cointegration in the Fractionally Cointegrated VAR Model

Johansen, Søren & Nielsen, M. Ø., 29 maj 2018, 27 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 18-04).

Testing the CVAR in the Fractional CVAR Model

Johansen, Søren & Nielsen, M. Ø., 19 apr. 2018, I: Journal of Time Series Analysis. 39, 6, s. 836-849

The cointegrated vector autoregressive model with general deterministic terms

Johansen, Søren & Nielsen, M. Ø., feb. 2018, I: Journal of Econometrics. 202, 2, s. 214-229

Cointegration between Trends and Their Estimators in State Space Models and Cointegrated Vector Autoregressive Models

Johansen, Søren & Tabor, M. N., 22 aug. 2017, I: *Econometrics*. 5, 3, s. 1-15 15 s.

Improved Inference on Cointegrating Vectors in the Presence of a near Unit Root Using Adjusted Quantiles

Franchi, M. & Johansen, Søren, 14 jun. 2017, I: *Econometrics*. 5, 2, s. 1-20 20 s.

Cointegration between trends and their estimators in state space models and CVAR models

Johansen, Søren & Tabor, M. N., 2017, 13 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 17-02).

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Franchi, M. & Johansen, Søren, 2017, 19 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 17-09).

Testing the CVAR in the fractional CVAR model

Johansen, Søren & Nielsen, M. Ø., 2017, 13 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 17-23).

The Qualitative Expectations Hypothesis: Model Ambiguity, Consistent Representations of Market Forecasts, and Sentiment

Frydman, R., Johansen, Søren, Rahbek, Anders & Tabor, M. N., 2017, 38 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 17-10). (Institute for New Economic Thinking Working Paper Series; Nr. 59).

The role of cointegration for optimal hedging with heteroscedastic error term

Gatarek, L. & Johansen, Søren, 2017, 18 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 17-03).

Rejoinder: Asymptotic theory of outlier detection algorithms for linear time series regression models

Johansen, Søren & Nielsen, B., 15 jun. 2016, I: *Scandinavian Journal of Statistics*. 43, 2, s. 374-381 8 s.

Asymptotic Theory of Outlier Detection Algorithms for Linear Time Series Regression Models

Johansen, Søren & Nielsen, B., jun. 2016, I: *Scandinavian Journal of Statistics*. 43, 2, s. 321-348 28 s.

Analysis of the Forward Search using some new results for martingales and empirical processes

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The cointegrated vector autoregressive model with general deterministic terms

Johansen, Søren & Nielsen, M. Ø., 2016, 28 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 16-07).

Tightness of M-estimators for multiple linear regression in time for multiple linear regression in time series

Johansen, Søren & Nielsen, B., 2016, 21 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 16-05).

THE ROLE OF INITIAL VALUES IN CONDITIONAL SUM-OF-SQUARES ESTIMATION OF NONSTATIONARY FRACTIONAL TIME SERIES MODELS

Johansen, Søren & Nielsen, M. Ø., 11 maj 2015, I: *Econometric Theory*. 32, s. 1095-1139 45 s.

Data Revisions and the Statistical Relation of Global Mean Sea-Level and Temperature

Hillebrand, E. T., Johansen, Søren & Schmith, T., 2015, 14 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 9, Bind 2015).

Model Discovery and Trygve Haavelmo's Legacy

Hendry, D. & Johansen, Søren, 2015, I: *Econometric Theory*. 31, 1, s. 93-114 22 s.

Time Series: Cointegration

Johansen, Søren, 2015, *International Encyclopedia of the Social & Behavioral Sciences*. Wright, J. D. (red.). Oxford: Elsevier, Bind 24. s. 322-330 9 s.

Times Series: Cointegration

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An Asymptotic Invariance Property of Common Trends under Linear Transformations of the Data

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Optimal hedging with the cointegrated vector autoregressive model

Gatarek, L. & Johansen, Søren, 2014, Copenhagen: Økonomisk institut, Københavns Universitet, 11 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 22, Bind 2014).

Outlier detection algorithms for least squares time series regression

Johansen, Søren & Nielsen, B., 2014, Copenhagen: Økonomisk institut, Københavns Universitet, 39 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 23, Bind 2014).

Least squares estimation in a simple random coefficient autoregressive model

Johansen, Søren & Lange, Theis, apr. 2013, I: *Journal of Econometrics*. 177, 2, s. 285-288 4 s.

Asymptotic analysis of the Forward Search

Johansen, Søren & Nielsen, B., 2013, Kbh.: Økonomisk institut, Københavns Universitet, 39 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 1, Bind 13).

Outlier detection in regression using an iterated one-step approximation to the Huber-skip estimator

Johansen, Søren & Nielsen, B., 2013, I: *Econometrics*. 1, 1, s. 53-70 18 s.

Likelihood inference for a fractionally cointegrated vector autoregressive model

Johansen, Søren & Ørregård Nielsen, M., nov. 2012, I: *Econometrica*. 80, 6, s. 2667-2732 66 s.

A Necessary Moment Condition for the Fractional Central Limit Theorem

Johansen, Søren & Nielsen, M., 2012, I: *Econometric Theory*. 28, s. 671-679 9 s.

Statistical analysis of global surface temperature and sea level using cointegration methods

Schmidt, T., Johansen, Søren & Thejll, P., 2012, I: *Journal of Climate*. 25, 22, s. 7822-7833 12 s.

The Role of Initial Values in Nonstationary Fractional Time Series Models

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The Selection of ARIMA Models with or without Regressors

Johansen, Søren, Riani, M. & Atkinson, A. C., 2012, Kbh.: Økonomisk institut, Københavns Universitet, 31 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 17, Bind 12).

The analysis of nonstationary time series using regression, correlation and cointegration

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An extension of cointegration to fractional autoregressive processes

Johansen, Søren, 2011, *The Yearbook of the Finnish Statistical Society 2010*. Helsinki: Finnish Statistical Society, s. 20-34 15 s.

Asymptotic Theory for Iterated One-Step Huber-Skip Estimators

Johansen, Søren & Nielsen, B., 2011, Kbh.: Department of Economics, University of Copenhagen, 17 s.

On a Graphical Technique for Evaluating Some Rational Expectations Models

Johansen, Søren & Swensen, A. R., 2011, I: Journal of Time Series Econometrics. 3, 1, s. Article 9 27 s.

Some Econometric Results for the Blanchard-Watson Bubble Model

Johansen, Søren & Lange, Theis, 2011, Department of Economics, University of Copenhagen, 9 s.

Statistical analysis of global surface air temperature and sea level using cointegration methods

Schmith, T., Johansen, Søren & Thejll, P., 2011, Department of Economics, University of Copenhagen, 29 s.

The Properties of Model Selection when Retaining Theory Variables

Hendry, D. F. & Johansen, Søren, 2011, Department of Economics, University of Copenhagen, 4 s.

A Necessary Moment Condition for the Fractional Functional Central Limit Theorem

Johansen, Søren & Nielsen, M. Ø., 2010, Department of Economics, University of Copenhagen, 8 s.

An Extension of Cointegration to Fractional Autoregressive Processes

Johansen, Søren, 2010, Department of Economics, University of Copenhagen, 15 s.

An Invariance Property of the Common Trends under Linear Transformations of the Data

Johansen, Søren & Juselius, Katarina, 2010, Department of Economics, University of Copenhagen, 13 s.

Discussion of 'The Forward Search: Theory and Data Analysis' by Anthony C. Atkinson, Marco Riani, and Andrea Ceroli

Johansen, Søren & Nielsen, B., 2010, Department of Economics, University of Copenhagen, 13 s.

Discussion: The Forward Search: Theory and Data Analysis

Johansen, Søren & Nielsen, B., 2010, I: Journal of the Korean Statistical Society. 39, 2, s. 137-145 9 s.

Likelihood Inference for a Fractionally Cointegrated Vector Autoregressive Model

Johansen, Søren & Nielsen, M. Ø., 2010, Department of Economics, University of Copenhagen, 41 s.

Likelihood inference for a nonstationary fractional autoregressive model

Johansen, Søren & Ørregård Nielsen, M., 2010, I: Journal of Econometrics. 158, 1, s. 51-66 16 s.

Some Identification Problems in the Cointegrated Vector Autoregressive Model

Johansen, Søren, 2010, I: Journal of Econometrics. 158, 2, s. 262-273 12 s.

Søren Johansen and Katarina Juselius: Interview

Johansen, Søren & Juselius, Katarina, 2010, *European Economics at a Crossroads*. Rosser, Jr., J. B., Holt, R. P. F. & Colander, D. (red.). Cheltenham, UK: Edward Elgar Publishing, s. 115-131 16 s.

Testing hypotheses in an I(2) model with piecewise linear trends. An analysis of the persistent long swings in the Dmk/\$ rate

Johansen, Søren, Juselius, Katarina, Frydman, R. & Goldberg, M., 2010, I: Journal of Econometrics. 158, 1, s. 117-129 13 s.

The Analysis of Nonstationary Time Series Using Regression, Correlation and Cointegration with an Application to Annual Mean Temperature and Sea Level

Johansen, Søren, 2010, Department of Economics, University of Copenhagen, 26 s.

An analysis of the indicator saturation estimator as a robust regression estimator

Johansen, Søren & Nielsen, B., 2009, *The Methodology and Practice of Econometrics: A Festschrift in Honour of David F. Hendry*. Shepard, N. & Castle, J. (red.). Oxford: Oxford University Press, s. 1-36 36 s.

Cointegration: Overview and Development

Johansen, Søren, 2009, *Handbook of Financial Time Series*. Andersen, T. G., Kreiss, J-P., Davis, R. A. & Mikosch, T. (red.). Springer, s. 671-693 23 s.

On a Numerical and Graphical Technique for Evaluating some Models Involving Rational Expectations

Johansen, Søren & Swensen, A. R., 2009, Department of Economics, University of Copenhagen, 30 s.

Representation of cointegrated autoregressive processes with application to fractional processes

Johansen, Søren, 2009, I: *Econometric Reviews*. 28, 1-3, s. 121-145 25 s.

A Resolution of the Purchasing Power Parity Puzzle: Imperfect Knowledge and Long Swings

Frydman, R., Goldberg, M. D., Johansen, Søren & Juselius, Katarina, 2008, Department of Economics, University of Copenhagen, 37 s.

A representation theory for a class of vector autoregressive models for fractional processes

Johansen, Søren, 2008, I: *Econometric Theory*. 24, 3, s. 651-676 26 s.

Allowing the Data to Speak Freely: The Macroeconometrics of the Cointegrated Vector Autoregression

Hoover, K. D., Johansen, Søren & Juselius, Katarina, 2008, I: *American Economic Review (Print Edition)*. 2 (Papers & Proceedings), s. 251-255 5 s.

An Analysis of the Indicator Saturation Estimator as a Robust Regression Estimator

Johansen, Søren & Nielsen, B., 2008, Department of Economics, University of Copenhagen, 35 s.

Automatic selection of indicators in a fully saturated regression

Hendry, D. F., Johansen, Søren & Santos, C., 2008, I: *Computational Statistics*. 23, 2, s. 317-335 19 s.

Correlation, regression, and cointegration of nonstationary economic time series

Johansen, Søren, 2008, *Bulletin of the International Statistical Institute vol. LXII: Proceedings of the 56th session of the International Statistical Institute, 22-29 August 2007, Lisboa, Portugal*. Gomes, M. I., Martins, J. A. P. & Silva, J. A. (red.). Instituto Nacional de Estatística, s. 19-26 8 s.

Exact rational expectations, cointegration, and reduced rank regression

Johansen, Søren & Swensen, A. R., 2008, I: *Journal of Statistical Planning and Inference*. 138, 9, s. 2738-2748 11 s.

Reduced Rank Regression

Johansen, Søren, 2008, *The New Palgrave Dictionary of Economics*. Durlauf, S. N. & Blume, L. E. (red.). 2 udg. Palgrave Macmillan, 7 s.

Allowing the Data to Speak Freely: The Macroeconometrics of the Cointegrated Vector Autoregression

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

Johansen, Søren, 2006, *Handbook of Econometrics: Vol 1 Econometric Theory*. Mills, T. C. & Palgrave, K. P. (red.). Palgrave Macmillan, Bind 1. s. 540-577

Confronting the Economic Model with the Data

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

Extracting information from the data: a European view on empirical macro

Juselius, Katarina & Johansen, Søren, 2006, *Post Walrasian Macroeconomics: Beyond the Dynamic Stochastic General Equilibrium Model*. Colander, D. (red.). Cambridge: Cambridge University Press, s. 301-333

Statistical analysis of hypotheses on the cointegrating relations in the I(2) model

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A Note on testing restrictions for the cointegration parameters of a VAR with I(2) variables

Johansen, Søren & Lütkepohl, H., 2005, I: *Econometric Theory*. 21, s. 653-658

A Representation Theory for a Class of Vector Autoregressive Models for Fractional Processes

Johansen, Søren, 2005, Department of Applied Mathematics and Statistics, s. 1-22.

Confronting the Economic Model with the Data

Johansen, Søren, 2005, Department of Applied Mathematics and Statistics, s. 1-13.

Extracting Information from the Data: A European View on Empirical Macro

Johansen, Søren & Juselius, K., 2005, Department of Applied Mathematics and Statistics, s. 1-26.

Maximum Likelihood Estimation and Inference on Cointegration -with Applications to the Demand for Money

Johansen, Søren & Juselius, Katarina, 2005, *General-to-Specific Modelling, Vol I*. Campos, J., Ericsson, N. & Hendry, D. (red.). Edward Elgar Publishing, s. 512-553

Moderne Økonometri

Johansen, Søren & Juselius, Katarina, 2005, I: *Samfundsøkonomen*. 3, s. 4-7

Representation of Cointegrated Autoregressive Processes with Application to Fractional Processes

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Testing Weak Exogeneity and the Order of Cointegration in the UK Money Demand Data

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The interpretation of cointegrating coefficients in the cointegrated vector autoregressive model

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A Small Sample Correction of the Dickey-Fuller Test

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Erik Sparre Andersen

Johansen, Søren, 2004, *Det Kongelige Danske Videnskabernes Selskab: oversigt over Selskabets virksomhed 2002-2003*. Det Kongelige Danske Videnskabernes Selskab, s. 231-239 9 s.

Kointegration og fælles stokastiske trende

Johansen, Søren, 2004, I: *mat Matilde*. 19, s. 11-13

More on testing exact rational expectations in vector autoregressive models: Restricted constant and linear term

Johansen, Søren & Swensen, A. R., 2004, I: *Econometrics Journal*. 7, s. 389-397

The variance of the estimated roots in a cointegrated vector autoregressive model

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Likelihood analysis of the I(2) model

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A Small Sample Correction for Tests of Hypotheses on the Cointegrating Vectors

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A Small Sample Correction of the Test for Cointegrating Rank in the Vector Autoregressive Model

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A simulation study of some functionals of random walk

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Discussion of: Jansen, E.S., Statistical issues in macroeconomic modelling

Johansen, Søren, 2002, I: *Scandinavian Journal of Statistics*. 29, s. 213-216

Statistical analysis of hypotheses on the cointegrating relations in the I(2) model

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The interpretation of cointegrating coefficients in the cointegrated vector autoregressive model

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Controlling Inflation in a Cointegrated Vector Autoregressive Model with an Application to US Data

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A Bartlett correction factor for tests on the cointegrating relations

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Cointegration analysis in the presence of structural breaks in the deterministic trend

Johansen, Søren, Nielsen, B. & Mosconi, R., 2000, I: *Econometrics Journal*. 3, 2, s. 216-249 34 s.

Modelling cointegration in the vector autoregressive model

Johansen, Søren, 2000, I: *Economic Modelling*. 17, 3, s. 359-373 15 s.

Granger's Representation Theorem and Multicointegration

Engsted, T. & Johansen, Søren, 1999, *Cointegration, Causality and Forecasting: Festschrift in Honour of Clive Granger*. Engle, R. & White, H. (red.). Oxford University Press, s. 200-212 12 s.

Likelihood Analysis of Seasonal Cointegration

Johansen, Søren & Schaumburg, E., 1999, I: *Journal of Econometrics*. 88, 2, s. 301-339 39 s.

Some tests for parameter constancy in cointegrated VAR-models

Hansen, Henrik & Johansen, Søren, 1999, I: *Econometrics Journal*. 2, 2, s. 306-333 28 s.

Statistical Analysis of some Non-Stationary Time series

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Testing exact rational expectations in cointegrated vector autoregressive models

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Workbook on Cointegration

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A Statistical Analysis of Cointegration for I(2) Variables

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