

## 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( $\infty$ ) 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).

**Improved inference on cointegrating vectors in the presence of a near unit root using adjusted quantiles**

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**

Johansen, Søren & Nielsen, B., 2016, I: *Bernoulli*. 22, 2, s. 1131-1183 53 s.

**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**

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**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**

Johansen, Søren, 2015, *International Encyclopedia of the Social & Behavioral Sciences*. Wright, J. D. (red.). 2 udg. Oxford: Elsevier, Bind 24. s. 322--330 9 s.

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

Johansen, Søren & Juselius, Katarina, 2014, I: *Journal of Econometrics*. 178, Part 2, s. 310-315 6 s.

**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**

Johansen, Søren, 2012, I: *Contemporary Economics*. 6, 2, s. 40-57 18 s.

**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.

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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**

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**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**

Johansen, Søren, 2006, I: *Journal of Econometrics*. 132, s. 81-115

**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**

Johansen, Søren, 2005, Department of Applied Mathematics and Statistics, s. 1-23.

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

Johansen, Søren, 2005, *General-to-Specific Modelling, Vol II*. Campos, J., Ericsson, N. & Hendry, D. (red.). Edward Elgar Publishing, s. 589-610

### **The interpretation of cointegrating coefficients in the cointegrated vector autoregressive model**

Johansen, Søren, 2005, I: *Oxford Bulletin of Economics and Statistics*. 67, 1, s. 93-104

### **A Small Sample Correction of the Dickey-Fuller Test**

Johansen, Søren, 2004, Afdeling for Anvendt Matematik og Statistik / Københavns Universitet, s. 1-18.

### **A Small Sample Correction of the Dickey-Fuller Test**

Johansen, Søren, 2004, *New Directions in Macromodelling*. Elsevier, s. 49-68

### **Cointegration; An Overview**

Johansen, Søren, 2004, Afdeling for Anvendt Matematik og Statistik / Københavns Universitet, s. 1-37.

### **Cointegration; a survey**

Johansen, Søren, 2004, *Palgrave Handbook of Econometrics: Volume 1*. Bind 1, Chapter 15 udg. Palgrave Macmillan: Palgrave Macmillan, s. 1-37

### **Discussion of: Pesaran, M.H., Schuermann T., and Weiner S. M., Modeling regional interdependencies using a global error-correcting macroeconomic model**

Johansen, Søren, 2004, I: *Journal of Business and Economic Statistics*. 22, 2, s. 169-172

### **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**

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

Johansen, Søren, 2003, I: *Journal of Time Series Analysis*. 24, 6, s. 663-678

### **Likelihood analysis of the I(2) model**

Johansen, Søren, 2003, *Recent Developments in Time Series, Vol I*. Newbold, P. & Leybourne, S. (red.). Edward Elgar Publishing, s. 243-272

### **More on testing exact rational expectations in vector autoregressive models: Restricted drift term**

Johansen, Søren & Swensen, A. R., 2003, Københavns Universitet, s. 1-11.

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

Johansen, Søren, 2002, I: *Journal of Econometrics*. 111, 2, s. 195-221

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

Johansen, Søren, 2002, I: *Econometrica*. 70, s. 1929-1961 33 s.

**A simulation study of some functionals of random walk**

Johansen, Søren, Hansen, Henrik & Fachin, S., 2002, Københavns Universitet.

**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**

Johansen, Søren, 2002, Københavns Universitet, s. 1-27.

**The interpretation of cointegrating coefficients in the cointegrated vector autoregressive model**

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**Cointegration in the VAR model**

Johansen, Søren, 2001, *A Course in Time Series Analysis*. Peña, D., Tiao, G. C. & Tsay, R. S. (red.). Wiley, s. 408-435 28 s.

**Cointegration in the VAR model**

Johansen, Søren, Pena, D. (red.), Tiao, G. C. (red.) & Tsay, R. S. (red.), 2001, *A Course in Time Series Analysis*. New York: Wiley

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

Juselius, Katarina & Johansen, Søren, 2001, Department of Economics, University of Copenhagen, 41 s.

**A Bartlett correction factor for tests on the cointegrating relations**

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**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**

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**Statistical Analysis of some Non-Stationary Time series**

Johansen, Søren, 1999, *Econometrics and Economic Theory in the 20th Century: The Ragnar Frisch Centennial Symposium*. Strøm, S. (red.). Cambridge University Press, s. 433-457 25 s. (Econometric Society Monographs; Nr. 31).

**Testing exact rational expectations in cointegrated vector autoregressive models**

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