Public CV for Søren Johansen

Søren Johansen
Emeritus, Professor
Institut for Matematiske Fag
Økonomisk Institut
Postaddresse:
Universitetsparken 5, 2100 København Ø, 04/E
04.3.06
Postaddresse:
26
26.2.02
1353
København K
E-mail: sjo@math.ku.dk, Soren.Johansen@econ.ku.dk
Telefon: +45 35 32 30 71, +45 35 32 30 71
Hjemmeside: http://www.math.ku.dk/~sjo/,
http://www.econ.ku.dk

Web: http://www.math.ku.dk/~sjo/, http://www.econ.ku.dk

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).

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
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
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
Johansen, Søren & Nielsen, M. Ø., 2012, Kbh.: Økonomisk institut, Københavns Universitet, 29 s. (University of Copenhagen. Institute of Economics. Discussion Papers (Online); Nr. 18, Bind 12).

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.

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
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-SpecificModelling, 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 Matematek 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 macroeconometric 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
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
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. & Leyborne, 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
Johansen, Søren, 2002, Københavns Universitet, s. 1-11.

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
Johansen, Søren, 2000, I: Econometric Theory. 16, 5, s. 740-778 39 s.

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
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
Johansen, Søren & Swensen, A. R., 1999, I: Journal of Econometrics. 93, 1, s. 73-91 9 s.

Asymptotic inference on cointegrating rank in partial systems
Harbo, I. S., Johansen, Søren, Nielsen, B. & Rahbek, Anders, 1998, I: Journal of Business and Economic Statistics. 16, s. 388-399

Workbook on Cointegration
Johansen, Søren & Hansen, P. R., 1998, Oxford University Press. 176 s.

Likelihood analysis of the I(2) model
Johansen, Søren, 1997, I: Scandinavian Journal of Statistics. 24, 4, s. 433-462 30 s.

Likelihood Based Inference for Cointegration of Non-Stationary Time Series
Johansen, Søren, Cox, D. R. (red.), Barndorff-Nielsen, O. E. (red.) & Hinkley, D. (red.), 1996, *Likelihood, Time Series with Econometric and other Applications.* Cox, D. R., Hinkley, D. & Barndorff-Nielsen, O. E. (red.). Taylor & Francis

A Statistical Analysis of Cointegration for I(2) Variables
Johansen, Søren, 1995, I: Econometric Theory. 11, 1, s. 25-59 35 s.

Diskussion of Tong, H.: A personal overview of non-linear time series analysis from a chaos perspective
Johansen, Søren, 1995, I: Scandinavian Journal of Statistics. 22, s. 428-430

Identifying restrictions of linear equations with applications to simultaneous equations and cointegration
Johansen, Søren, 1995, I: Journal of Econometrics. 69, 1, s. 111-132

Likelihood-based inference in cointegrated vector auto-regressive models
Johansen, Søren, 1995, Great Britain: Oxford University Press. 267 s.

Test for cointegration rank in partial systems
Johansen, Søren, Harboe, I., Nielsen, B. & Rahbek, Anders, 1995, København, s. 32.

The Role of Ancillarity in Inference for Non-stationary Variables
Johansen, Søren, 1995, I: Economic Journal. 105, 429, s. 302-320

A Likelihood Analysis of The I(2) Model
Johansen, Søren, 1994, København, s. 26.

Estimating Systems of Trending Variables
Johansen, Søren, 1994, I: Econometric Reviews. 13, 3, s. 351-386

Identification of the long-run and the short-run structure: an application to the ISLM model
Johansen, Søren & Juselius, Katarina, 1994, I: Journal of Econometrics. 63, 1, s. 7-36

Testing Exogeneity and the Order of Cointegration in U.K. Money Demand Data
Johansen, Søren, 1994, *Testing Exogeneity. Advanced Texts in Econometrics.* Ericsson, N. & Irons, J. (red.). Oxford: Oxford University Press, s. 121-143

Testing Rational Expectations in Vector Autoregressive Models
Johansen, Søren & Swensen, A. R., 1994, Copenhagen, s. 12.

The Role of Ancillarity in Inference for Non-Stationary Variables
Johansen, Søren, 1994, København, s. 21.

The Role of the Constant and Linear Terms in Cointegration Analysis of Nonstationary Variables
Johansen, Søren, 1994, I: Econometric Reviews. 13, 2, s. 205-229

Likelihood based inference for cointegration of non stationary time series
Johansen, Søren, 1993, København, s. 30.

Recursive Estimation in Cointegrated VAR-Models
Johansen, Søren & Hansen, Henrik, 1993, København, s. 20.

A Representation of Vector Autoregressive Processes Integrated of Order 2.
Johansen, Søren, 1992, I: Econometric Theory. 8, s. 188-202

An I(2) Cointegration Analysis of the Purchasing Power Parity between Australia and the United States
Johansen, Søren, 1992, *Macroeconomic Modeling of the Long Run.* Hargreaves, C. (red.). England: Elgar, s. 229-248

Cointegration in partial systems and the efficiency of single-equation analysis
Johansen, Søren, 1992, I: Journal of Econometrics. 52, s. 389-402

Determination of Cointegration Rank in the Presense of a Linear Trend
Johansen, Søren, 1992, I: Oxford Bulletin of Economics and Statistics. 54, 3, s. 384-97

Identification of the Long-Run and the Short-Run Structure. An Application to the ISLM Model
Johansen, Søren & Juselius, Katarina, 1992, Københavns Universitet, s. 35.

Identifying Restrictions of Linear Equations
Johansen, Søren, 1992, København, s. 18.

Recursive Estimation in Cointegrated VAR-Models
Hansen, Henrik & Johansen, Søren, 1992, Institute of Economics, University of Copenhagen, 20 s.

Testing Structural Hypotheses in a Multivariate Cointegration Analysis of the PPP and the UIP for UK
Johansen, Søren & Juselius, Katarina, 1992, I: Journal of Econometrics. 53, 1-3, s. 211-244

Testing Weak Exogeneity and the Order of Cointegration in UK Money Demand Data
Johansen, Søren, 1992, I: Journal of Policy Modeling. 14, 3, s. 313-334

The Role of the Constant Term in Cointegration Analysis of Nonstationary Variables
Johansen, Søren, 1992, Københavns Universitet, s. 26.

A Statistical Analysis of Cointegration for I(2) Variables
Johansen, Søren, 1991, Københavns Universitet, s. 26.

An I(2) Cointegration Analysis of the Purchasing Power Parity between Australia and USA
Johansen, Søren, 1991, København, Kbh.Univ., s. 25.

Comments on E.E. Leamer: A Baysian perspective in inference from macroeconomic data
Johansen, Søren, 1991, I: Scandinavian Journal of Economics. 93, s. 249-51

Determination of Cointegration Rank in the Presence of Linear Trend
Johansen, Søren, 1991, Københavns Universitet, s. 15.

Estimating Systems of Trending Variables
Johansen, Søren, 1991, Københavns Univiversitet, s. 35.

Estimation and Hypothesis Testing of Cointegration Vectors in Gaussian Vector Autoregressive Models
Johansen, Søren, 1991, I: Econometrica. 59, 6, s. 1551-80

Globally Convergent Algorithms for Maximizing Likelihood Function
Jensen, S. T., Johansen, Søren & Lauritzen, Steffen, 1991, I: Biometrika. 78, 4, s. 867-877 11 s.

Globally convergent algorithms for maximizing a likelihood function
Jensen, S. T., Johansen, Søren & Lauritzen, S. L., 1991, I: Biometrika. 78, 4, s. 867-77

Statistical Analysis of Cointegration Vectors
Johansen, Søren, 1991, *Long-Run Economic Relationships-Readings in Cointegration.* Granger, C. & Engle, R. (red.). Oxford University Press, s. 131-52

Testing Weak Exogeneity and the Order of Cointegration in UK Money Demand Data
Johansen, Søren, 1991, Københavns Universitet, s. 31.

The Power Function of the Likelihood Ratio Test for Cointegration
Johansen, Søren, 1991, *Econometric Decision Models: New Methods of Modeling and Applications: Proceedings of the 2nd International Conference on Econometric Decision Models.* Gruber, J. (red.). Springer, s. 324-335 23 s.

A Survey of Product-Integration with a View Towards Applications in Survival Analysis.
Johansen, Søren & Gill, R. D., 1990, I: Annals of Statistics. 18, s. 1501-1555 55 s.

Hotelling's Theorem on the Volume of Tubes: some Illustrations in Simultaneous Inference and Data Analysis.
Johansen, Søren & Johnstone, I., 1990, I: Annals of Statistics. 2, s. 652-684 33 s.

Maximum Likelihood Estimation and Inference on Cointegration — with Applications to the Demand for Money. Oxford Bulletin of Economics and Statistics 52, 169–210 (1990). (With K. Juselius)
Johansen, Søren & Juselius, Katarina, 1990, I: Oxford Bulletin of Economics and Statistics. 52, s. 169-210 42 s.

Statistical Analysis of Cointegration Vectors.
Johansen, Søren, 1988, I: Journal of Economic Dynamics and Control. 12, s. 231-254 24 s.

The Mathematical Structure of Error Correction Models
Johansen, Søren, 1988, I: Contemporary Mathematics. 80, s. 359--386 28 s.

Estimation of Proportional Covariances.
Johansen, Søren & Tolver Jensen, S., 1987, I: Statistics & Probability Letters. 6, s. 83-85 3 s.

The Asymptotic Properties of the Cornish-Bowden Eisenthal Median Estimator.
Johansen, Søren & Dalgaard, P., 1987, I: Journal of Statistical Planning and Inference. 15, s. 279-299 21 s.

Aktiviteter

To condtion or not to condition
Johansen, Søren (Foredragsholder)
29 okt. 2015

Optimal hedging with the cointegrated vector autoregressive model
Johansen, Søren (Foredragsholder)
26 okt. 2015

Likelihood inference for a vector autoregressive model for fractional and cofractional processes
Johansen, Søren (Foredragsholder)
20 okt. 2015

Optimal hedging and optimal Sharpe ratio in the cointegrated vector autoregressive model
Johansen, Søren (Foredragsholder)
17 sep. 2015

Cointegration in times series
Johansen, Søren (Foredragsholder)
23 aug. 2015

A stochastic expansion of the Huber-skip estimator for multiple regression Huber-skip estimator
Johansen, Søren (Foredragsholder)
15 jun. 2015

Optimal hedging with the cointegrated vector autoregressive model
Johansen, Søren (Foredragsholder)
23 feb. 2015

Sixth Italian congress of econometrics and empirical economics
Johansen, Søren (Taler)
21 jan. 2015

Communications in Statistics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2015 → …

Econometrics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2015 → …

Scandinavian Journal of Statistics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2015 → …

e-economics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2015 → …

Theoretical developments: an overview of recent results and some future problems Cointegration: Theory and Applications
Johansen, Søren (Foredragsholder)
27 nov. 2014

Asymptotic analysis of the Forward Search
Johansen, Søren (Foredragsholder)
20 mar. 2014

Cointegration in the vector autoregressive model
Johansen, Søren (Foredragsholder)
9 jan. 2014

Journal of Common Market Studies (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2014 → …

Journal of International Trade and Economic Development (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2014 → …

Journal of Statistical Planning and Inference (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2014 → …

Mathematical Problems in Engineering (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2014 → …

Ocean Dynamics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2014 → …

The econometric Journal (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2014 → …

journal of econometrics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
2014 → …

Asymptotic theory of M-estimators for multiple regression Huber-skip estimator
Johansen, Søren (Foredragsholder)
12 dec. 2013

Matematisk Statistiske Modeller
Johansen, Søren (Foredragsholder)
7 nov. 2013

An asymptotic invariance property of the common trends under linear transformations of the data
Johansen, Søren (Foredragsholder)
22 okt. 2013

Likelihood inference for a vector autoregressive model for fractional and cofractional processes
Johansen, Søren (Foredragsholder)
19 sep. 2013

A stochastic expansion of the Huber-skip estimator for multiple regression Huber-skip estimator
Johansen, Søren (Foredragsholder)
5 sep. 2013

Asymptotic analysis of the Forward Search
Johansen, Søren (Foredragsholder)
25 maj 2013

Central European Journal of Operations Research (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2013 → …

MIT Press (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2013 → …

Stochastic Environmental Research and Risk (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2013 → …

Likelihood inference for a vector autoregressive model for fractional and cofractional processes
Johansen, Søren (Foredragsholder)
10 nov. 2012

Invariance of common trends to the information set -with applications to term structure data
Johansen, Søren (Foredragsholder)
23 okt. 2012

Likelihood inference for a vector autoregressive model for fractional and cofractional processes
Johansen, Søren (Foredragsholder)
17 okt. 2012

The analysis of nonstationary time series using cointegration -- with an application to annual mean temperature and sea level
Johansen, Søren (Foredragsholder)
6 jun. 2012

Likelihood inference for a vector autoregressive model for fractional and cofractional processes
Johansen, Søren (Foredragsholder)
24 maj 2012

Universal versus ex post Probability Formulations
Johansen, Søren (Foredragsholder)
17 apr. 2012

Outlier detection in regression using robust statistics
Johansen, Søren (Foredragsholder)
16 mar. 2012

Some econometric results for the Blanchard-Watson bubble model
Johansen, Søren (Foredragsholder)
12 jan. 2012

African Journal of Business Management (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2012 → …

Econometric Theory (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2012 → …

Economic Modelling (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2012 → …

Hacettepe Journal of Mathematics and Statistics. (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2012 → …

Journal of Iranian Statistical Society (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2012 → …

Oxford Bulletin of Economics and Statistics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2012 → …

Statistical Methods and Applications (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2012 → …

The analysis of nonstationary time series using cointegration -- with an application to annual mean temperature and sea level
Johansen, Søren (Foredragsholder)
7 nov. 2011

Some econometric results for the Blanchard-Watson bubble model
Johansen, Søren (Foredragsholder)
3 nov. 2011

Asymptotic theory for iterated one-step Huber-skip estimators . A stochastic fixed point theorem
Johansen, Søren (Foredragsholder)
29 okt. 2011

Some new results on the IIS algorithm
Johansen, Søren (Foredragsholder)
29 okt. 2011

Transformation of cointegration and common trends under linear transformations of the data
Johansen, Søren (Foredragsholder)
15 sep. 2011

Statistical Analysis of Fractional Data
Johansen, Søren (Foredragsholder)
1 sep. 2011

An econometric analysis of the Blanchard-Watson bubble model
Johansen, Søren (Foredragsholder)
1 jul. 2011

The fractionally cointegrated vector autoregressive process
Johansen, Søren (Foredragsholder)
28 jun. 2011

Towards a theory of statistical inference for fractionally cointegrated vector autoregressive processes
Johansen, Søren (Foredragsholder)
27 maj 2011

Likelihood Inference for a Fractionally Cointegrated Vector Autoregressive Model
Johansen, Søren (Foredragsholder)
17 mar. 2011

Likelihood Inference for a Fractionally Cointegrated Vector Autoregressive Model
Johansen, Søren (Foredragsholder)
11 mar. 2011

Communications in Statistics – Theory and Methods. (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2011 → …

Journal of Applied Econometrics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2011 → …

Journal of Applied Econometrics. (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2011 → …

Journal of Econometrics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2011 → …

METHODOLOGY - European Journal of Research Methods for the Behavioral and Social Sciences (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2011 → …

Oxford Bulletin of Economics and Statistics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2011 → …

Statistical analysis of global surface temperature and sea level using analysis of non stationary time series
Johansen, Søren (Foredragsholder)
20 feb. 2010

Advances in Data Analysis and Classification (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

CHAOS (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Computational Statistics and Data Analysis (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Econometric Theory (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Economic Letters (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Journal of Applied Econometrics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Journal of Econometrics (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Journal of Theoretical Probability (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Journal of the American Statistical Association (Tidsskrift)
Johansen, Søren (Anmeldelsesredaktør)
2010 → …

Confronting the model with the data.
Johansen, Søren (Foredragsholder)
18 dec. 2009

25 year with cointegration
Johansen, Søren (Foredragsholder)
10 dec. 2009

An analysis of the indicator saturation estimator as a robust regression estimator
Johansen, Søren (Foredragsholder)
19 jun. 2009

An analysis of the indicator saturation estimatoras a robust regression estimator
Johansen, Søren (Foredragsholder)
14 apr. 2009

Likelihood Inference for a Vector Autoregressive Model which allows for Fractional and Cofractional Processes
Johansen, Søren (Foredragsholder)
20 mar. 2009

Some Topics in Fractional Cointegration
Johansen, Søren (Foredragsholder)
9 mar. 2009

Statistical analysis of global surface temperature and sea level using analysis of non stationary time series
Johansen, Søren (Foredragsholder)
22 jan. 2009

Econometric Theory (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2009 → 31 dec. 2009

Journal of Econometrics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2009

Journal of Theoretical and Applied Finance (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2009 → …

Likelihood inference for a vector autoregressive model which allows for fractional and cofractional processes
Johansen, Søren (Foredragsholder)
8 jun. 2008

The Cointegrated Vector Autoregressive Model
Johansen, Søren (Foredragsholder)
9 apr. 2008

Indicator Saturation
Johansen, Søren (Foredragsholder)
8 feb. 2008

Econometric Theory (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2008 → 31 dec. 2008

Economics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2008 → 31 dec. 2008

Energy Journal (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2008 → 31 dec. 2008

Journal of Applied Econometrics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2008 → 31 dec. 2008

Journal of Econometrics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2008 → 31 dec. 2008

Oxford Bulletin of Economics and Statistics (Tidsskrift)
Johansen, Søren (Fagfællebedømmer)
1 jan. 2008 → 31 dec. 2008

Discussion of Presentation by Andrew Harvey
Johansen, Søren (Foredragsholder)
6 dec. 2007

Indicator Saturation
Johansen, Søren (Foredragsholder)
8 aug. 2007

Spurious Regression and Correlation
Johansen, Søren (Foredragsholder)
6 aug. 2007

Three identification problems in cointegration
Johansen, Søren (Foredragsholder)
3 jun. 2007

Confronting the economic model with the data
Johansen, Søren (Foredragsholder)
8 apr. 2007

Fractional Cointegration
Johansen, Søren (Foredragsholder)
20 mar. 2007

On a numerical and graphical technique for evaluating some models involving rational expectations
Johansen, Søren (Foredragsholder)
20 sep. 2001