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Department of Economics and Business Economics
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Curriculum Vitae

CV in PDF

Research Secretaries: Solveig Nygaard Sørensen and Bodil Krog

Education, Employment and Elected Offices

1971: cand.oecon. (MSc)

1984: dr.oecon. University of Aarhus

1971: Research Scholar of Economics, University of Aarhus.

1972 - 1973: Assistant Professor of Economics, University of Aarhus.

1973 - 1974: Visiting Scholar, MIT.

1974 - 1975: Assistant Professor of Economics, University of Aarhus.

1975 - 1980: Associate Professor of Economics, University of Aarhus.

1980: Visiting Professor of Economics, UCSD.

1981 - 1986: Associate Professor of Economics, University of Aarhus.

1986: Professor of Economics, University of Aarhus.

1986 - 1987: Visiting Professor of Economics, UCSD.

1987 - 1987: Visiting Professor of Economics, Cornell University.

1987 - 1992: Professor of Economics, University of Aarhus.

1992: Visiting Professor of Economics, UCSD.

1993: Visiting Professor of Economics, ANU.

1993: Professor of Economics, University of Aarhus.

1979 - 1980: Chairman of the Economic Study Council, University of Aarhus.

1984 - 1986: Dean of the Economic Faculty, University of Aarhus.

1995 - 2001: Department Chair, Department of Economics, University of Aarhus,

1998 - 2006: Head of School of Economics and Management, Aarhus University

2006 - 2011: Dean of Faculty of Social Sciences, Aarhus University

2011 - 2015: Dean of School of Business and Social Sciences, Aarhus University

2015 - : Professor of Economics, Aarhus University

Research and teaching

Economics and Econometrics, especially time-series econometrics

Membership of governing bodies, councils, committees etc.

2007 - onwards: Member of the Advisory Board for the Center for Research in Econometric Analysis of Time Series (CREATES) headed by professor Niels Haldrup

1991 - 2004: Editorial board for Journal of Applied Econometrics

1994 - 2005: Associate editor for Econometric Review

1995 - 2007: Associate editor for the Scandinavian Journal of Economics

1997 -2012: Associate editor for Macroeconomic Dynamics

1990 - 1996: Member of the Danish Social Science Research Council

1995 - 2000: Chairman of the Board of the Centre for Industrial Economics

1996 - 2009: Member of the Research Committee in the Norwegian Central Bank

1998 - 2009: Member of the Research Committee, Industrien Realkreditfond

1992 - 2005: Chairman, Danish Competition Council

1989 - 2015: Chairman of the Board of Jyske Invest

2009 - 2015: Member of the Board of Egenfonden

2013 - onwards: Member of the Board of Aarhus Academy of Global Education

2004: Who's Who in Economics, 4th edition, Eds. M. Blaug and H.R.Vane.

Research Publications

Oeconstudiet og den økonomiske faggruppe ved Aarhus Universitet fra 1936 til 1965: Undervisningen og forskningen
Hylleberg, S., 20 Sept 2023, Aarhus: Institut for Økonomi, Aarhus Universitet, 103 p. (Economics Working Papers; No. 2023-07).

Produktivitetskrisen i den økonomiske videnskab på Aarhus Universitet fra 1946 til 1980

Hylleberg, S., Sept 2023, In: *Nationaløkonomisk Tidsskrift*. 2023, 3, 21 p.

Videnskabelige metoder i økonomi: Empiri, teori og etik

Hylleberg, S., 2019, København: Djøf Forlag. 263 p.

Seasonal Adjustment

Hylleberg, S., 2008, *The New Palgrave Dictionary of Economics*. 2. ed. Palgrave Macmillan

Common Periodic Correlation Features and the Interaction of Stock and Flows in Daily Airport Data

Haldrup, N., Hylleberg, S., Pons, G. & Sansó, A., 2007, In: *Journal of Business and Economic Statistics*. 25, 1, p. 21-32 12 p.

Comment on: The UK Demand for Money over the Long Run by Neil R. Ericsson, David F. Hendry, and Kevin M. Prestwich

Hylleberg, S., 2006, In: *The Scandinavian Journal of Economics*. 100, 1, p. 329-34 6 p.

On the Evaluation of Economic Forecasts

Hylleberg, S., 2006, *World Bank Commodity Models*. Washington: World Bank Publications, Vol. 1. p. 27-48 22 p.

Review of: Econometrics and the Philosophy of Economics by B.P. Stigum, 2003, Princeton University Press

Hylleberg, S., 2006, In: *The Scandinavian Journal of Economics*. 108, p. 357-359 3 p.

Flexible Regression Models and Relative Forecast Performance

Dahl, C. M. & Hylleberg, S., 2004, In: *International Journal of Forecasting*. 20, 2, p. 201-217 17 p.

Seasonality in Economic Models

Brendstrup, B., Hylleberg, S., Nielsen, M. Ø., Skipper, L. & Stentoft, L., 2004, In: *Macroeconomic Dynamics*. 8, 3, p. 362-394 34 p.

Specifying Econometric Models by Flexible Regression Models and Relative Forecast Performance

Dahl, C. M. & Hylleberg, S., 2003, In: *International Journal of Forecasting*. 20, 2, p. 201-217 16 p.

Competition Policy with a Coasian Prior?

Hylleberg, S. & Overgaard, P. B., 2000, *Competition Policy Analysis*. Hope, E. (ed.). London, UK: Frank Cass Publishers, (Routledge Studies in the Modern World Economy).

En anmeldelse af: Pristeorier - en statistisk undersøgelse over forholdet mellem pris og efterspørgsel af Edvard Ph. Mackeprang, 1906, København

Hylleberg, S., 2000, In: *Nationaløkonomisk Tidsskrift*. 138, p. 135-137 3 p.

Nonlinear Econometric Modeling

Barnett, W. A., Hendry, D. F., Hylleberg, S., Teräsvirta, T., Tjøstheim, D. & Wurtz, A., 2000, New York: Cambridge University Press.

Sources of Persistency in Employment Adjustment - Denmark 1974-1993

Andersen, T. M. & Hylleberg, S., 2000, In: *Oxford Economic Papers*. 52, p. 72-95 24 p.

Udviklingslinier i Økonometrien

Bunzel, H., Christensen, B. J., Haldrup, N., Hylleberg, S., Høst, V., Jensen, P. & Wurtz, A., 2000, *Udviklingslinier i Økonomisk Teori*. Hjort-Andersen, C. (ed.). København: Djøf Forlag, p. 47-105 60 p.

Review of: The Economics of Seasonal Cycles by J. Miron, 1996, MIT Press, Cambridge Massachusetts
Hylleberg, S., 1999, In: *Econometric Reviews*. 18, 2, p. 231-234 4 p.

A Comment on: New Capabilities and Methods of the X-12-Arima Seasonal Adjustment Program by Findley, Monsell, Bell, Otto, and Chen
Hylleberg, S., 1998, In: *Journal of Business and Economic Statistics*. 16, 2, p. 167-68 2 p.

A Note on: The Estimation of Markup Pricing in Manufacturing
Hylleberg, S. & Jørgensen, R. W., 1998, Århus: Institut for Økonomi, Aarhus Universitet, p. 1-30, 30 p.

Competition Policy with a Coasian Prior?
Hylleberg, S. & Overgaard, P. B., 1998, In: *Konkurrence*. 4, p. 8-13

Wage Adjustment and Employment Persistency
Andersen, T. M. & Hylleberg, S., 1998, In: *Macroeconomic Dynamics*. 2, p. 472-491 20 p.

Forskningsledelse på et Samfundsvidenskabeligt Universitetsinstitut
Hylleberg, S., 1997, *Den vanskelige balance - en bog om forskningsledelse*. Rostrup-Nielsen, J. (ed.). København: ATV, p. 84-95 12 p.

Near-integration and Deterministic Trends
Haldrup, N. & Hylleberg, S., 1997, In: *Statistical Papers*. 38, 1, p. 77-101 25 p.

Seasonal Integration and the Evolving Seasonal Model
Hylleberg, S. & Pagan, A. R., 1997, In: *International Journal of Forecasting*. 13, p. 329-340 12 p.

Comment on: Ghysels, Granger, and Siklos: Is Seasonal Adjustment a Linear or Non-Linear Data-Filtering Process
Hylleberg, S., 1996, In: *Journal of Business and Economics Statistics*. 14, p. 388-389 2 p.

Common Seasonal Features: Global Unemployment
Engle, R. F. & Hylleberg, S., 1996, In: *Oxford Bulletin of Economics and Statistics*. 58, p. 615-630 16 p.

Kvinder i Økonomi. En sammenlignende undersøgelse af øecon.- og polit.-studiet
Hylleberg, S., 1996, København: Forskningsministeriet.

Note on: Testing Exogeneity by N.R. Ericsson and J.S. Irons (1995)
Hylleberg, S., 1996, In: *Economic Journal*. 106, p. 281 1 p.

A Note on: The Distribution of the Least Squares Estimator of a Random Walk with Drift - Some Analytical Evidence
Haldrup, N. & Hylleberg, S., 1995, In: *Economic Letters*. 48, p. 221-228 8 p.

Review of: The Econometric Modelling of Financial Time Series by T.C. Mills, Cambridge and New York, Cambridge University Press
Hylleberg, S., 1995, In: *Economic Journal*. 105, p. 1038-39 2 p.

Spurious Deterministic Seasonality
Franses, P. H., Hylleberg, S. & Lee, H. S., 1995, In: *Economic Letters*. 46, p. 249-256 8 p.

Tests for Seasonal Unit Roots. General to Specific or Specific to General
Hylleberg, S., 1995, In: *Journal of Econometrics*. 69, p. 5-25 20 p.

Modelling Seasonal Variation

Hylleberg, S., 1994, *Nonstationary Time Series Analyses and Cointegration*. Hargreaves, C. (ed.). Oxford University Press, p. 153-178 25 p.

Note on: Elements of Modern Asymptotic Theory with Statistical Applications by B. McCabe and A. Tremayne, 1993, Manchester University Press, Manchester

Hylleberg, S., 1994, In: *Economic Journal*. 104, p. 994 1 p.

The Economics of Seasonal Cycles. A Comment

Hylleberg, S., 1994, *Advances in Econometrics: Sixth World Congress, Vol. 1*. Sims, C. (ed.). Cambridge University Press, p. 252-255 4 p.

Seasonal Cointegration: The Japanese Consumption Function

Engle, R. F., Granger, C. W. J., Hylleberg, S. & Lee, H., 1993, In: *Journal of Econometrics*. 55, p. 275-298 23 p.

Seasonality in Macroeconomic Time Series

Hylleberg, S., Jørgensen, C. & Sørensen, N. K., 1993, In: *Empirical Economics*. 18, p. 321-335 14 p.

Modelling Seasonality

Hylleberg, S., 1992, Oxford: Oxford University Press.

Note on: Long-Run Economic Relationships: Readings in Cointegration by R.F. Engle and C.W.J. Granger (1991)

Hylleberg, S., 1992, In: *Economic Journal*. 102, 1, p. 1024 1 p.

Økonometrisk analyse og økonomisk vækst i Danmark 1870-1981

Hylleberg, S., 1992, In: *Nationaløkonomisk Tidsskrift*. 130, p. 416-26 10 p.

Introduction: New Approaches to Empirical Macroeconomics

Hylleberg, S. & Paldam, M., 1991, In: *The Scandinavian Journal of Economics*. 93, p. 121-128 7 p.

New Approaches to Empirical Macroeconomics

Hylleberg, S. & Paldam, M., 1991, Oxford: Blackwell.

Seasonal Integration and Cointegration

Hylleberg, S., Engle, R. F., Granger, C. W. J. & Yoo, B. S., 1990, In: *Journal of Econometrics*. 44, p. 215-238 23 p.

A Note on: The Distribution of Least Squares Estimates of a Random Walk with Drift

Hylleberg, S. & Mizon, G., 1989, In: *Economic Letters*. 29, p. 325-330 5 p.

Cointegration and Error Correction Models

Hylleberg, S. & Mizon, G., 1989, In: *Economic Journal*. 99, p. 115-125 10 p.

Maximum Likelihood Estimation of a Dynamic Error Components Model Based on Complete and Incomplete Time Series-Cross Section Data

Hylleberg, S., 1986, *Nordisk Symposium i Anvendt Statistik*. Raun, N. (ed.). DECFU, p. 479-496 18 p.

Moderne økonometri

Hylleberg, S., 1986, *Nyere økonomisk teori og metode*. Andersen, T. M. & Vastrup, C. (eds.). Århus: Aarhus Universitetsforlag, p. 235-243 9 p.

Prognoser af økonomiske forhold

Andersen, T. M. & Hylleberg, S., 1986, *Økonomisk Instituts Årbog 1985*. Århus: Økonomisk Institut, Aarhus Universitet

Seasonality in Regression

Hylleberg, S., 1986, Orlando: Academic Press.

Tre eksempler på anvendelse af tidsserieanalysemetoder i forbindelse med økonometriske undersøgelser

Hylleberg, S., 1986, *Økonomisk Instituts Årbog 1985*. Århus: Økonomisk Institut, Aarhus Universitet, p. 81-97 16 p.

A Note on: The Relation between Consumers Expenditure and Income in the United Kingdom

Bollerslev, T. & Hylleberg, S., 1985, In: Oxford Bulletin of Economics and Statistics. 47, 3, p. 153-170 17 p.

Praktisk modelbygning og moderne økonometri: Et svar til Niels Kærgaard

Hylleberg, S., 1985, In: Nationaløkonomisk Tidsskrift. 123

Prices and Wages in the OECD Area 1913-80 - Study of the Time Series Evidence

Hylleberg, S. & Paldam, M., 1985, In: Zeitschrift für Wirtschafts- und Socialwissenschaften. 35, p. 193-221 28 p.

Seasonality in Regression: A Survey

Hylleberg, S., 1985, In: Methods of Operations Research. 50, p. 261-274 13 p.

On the ML-Estimation of Economic Relations from Incomplete Time Series Cross-Section Data

Hylleberg, S., 1984, *Symposium i Anvendt Statistik*. Mortensen, L. S. (ed.). RECAU, p. 299-313 14 p.

Comments on: Comparative Study of the X-11 and BAYSEA Procedures of Seasonal Adjustment by Hirotugu Akaike and Mahio Ishiguro

Hylleberg, S., 1983, In: Applied Time Series Analysis of Economic Data.

On The Use of Country Sets of Estimates of the same Equation

Paldam, M., Hylleberg, S. & Grubb, D., 1983, The Centre of Labour Economics, LSE. .

Seasonality in Dynamic Regression Models - A Comparative Study of Finite Sample Properties of Various Regression Estimators Including Band Spectrum Regression

Bunzel, H. & Hylleberg, S., 1982, In: Journal of Econometrics. 19, p. 345-366 21 p.

Replik til Fordelingen af statens generelle tilskud til kommunerne

Bunzel, H., Hylleberg, S. & Søndergaard, J., 1981, In: Nordisk Administrativt Tidsskrift. p. 121-123 3 p.

Fordelingen af statens generelle tilskud til kommunerne

Bunzel, H., Hylleberg, S. & Søndergaard, J., 1980, In: Nordisk Administrativt Tidsskrift. p. 23-68 45 p.

Diskussion af S. Bjørnholm, Væksten i og mulighederne for at dække Danmarks energibehov, i: Energi, forskning, økonomi, politik

Hylleberg, S., 1979, In: Symposium om Danmarks energiproblemer. p. 39-48 10 p.

Sæsonvariation i regressionsdata

Hylleberg, S., 1979, *Anvendt økonometri*. Jensen, B. S. & Høskuldsson, A. (eds.). København: Nyt Nordisk Forlag, Arnold Busck, p. 335-361 28 p.

A Comparative Study of Finite Sample Properties of Band Spectrum Regression Estimators

Hylleberg, S., 1977, In: Journal of Econometrics. 5, p. 167-182 16 p.

An Empirical Analysis of the Relationship between Inflation and Economic Growth in 12 Countries, 1950-69, A Comment
Hylleberg, S., 1976, In: The Scandinavian Journal of Economics. 78, p. 111-113 3 p.