

Henning Bunzel
Emeritus
Department of Economics and Business Economics
Type of address: Postal address.
Fuglesangs Allé 4
2632, 218
8210
Aarhus V
Denmark
Email: hbunzel@econ.au.dk
Phone: +4587165517



Current employment:

Docent at the Department of Economics and Business, Aarhus University,

Education:

Degree: cand.oecon Nationaløkonomisk linie (masters), June 1972, Aarhus University

Academic fields:

Econometrics, Applied Computer Science

Research interests:

Since 2006 I have been organizing servers and data at the department and at Statistics Denmark for research projects associated with CREATES, DCAF, LMDG and CAP. The work includes locating new data, supplementing the Statistics Denmark documentation of data, and supporting researchers in the use of data. My current research topics are:

Statistical computation and nonlinear optimization

Applied and theoretical econometrics

- Demand for differentiated products

- Wage structures in Denmark

- Estimation of AGE models

Object oriented design of statistical database

Statistical Programming Language, ISIS

Dynamic, structural labour market models

Dynamic micro simulation models

Employment:

August 1977 - 1990

Associate Professor at The Department of Economics, University of Aarhus.

September 1983 - August 1984

Visiting Professor at the Centre for Computational Research in Economics and Management Science, MIT, Boston, USA.

February 1987 - June 1987

research scholar, Department of Economics, University of Aarhus.

1990 - 1999

Docent at the Department of Economics, University of Aarhus.

1999 -2004

Professor, Department of Economics, Politics and Public Administration, Aalborg University.

Jan 2002 – July 2002

Department of Economics, Iowa State University, teacher of a graduate course in Financial Econometrics

2004 -

Docent at the Department of Economics and Business, Aarhus University

Teaching Experience:

Macroeconomics
Microeconomics
Statistics
Econometrics I
Econometrics II
Applied Econometrics:
- Qualitative Models, disequilibrium models
- Time series analysis
- Financial Models
Applied Numerical Analysis

Academic Positions:

February 1980-January 1982
Head of department, Department of Economics, University of Aarhus.

January 1992-April 1993
Head of department, Department of Economics, University of Aarhus.

1985-1993
Member of the computer committee of the social science faculty

1985-1993
Chairman of the computer committee of the University of Aarhus.
Member of the evaluation committee for Ph.d. theses.

1993-1998
Research director, Centre for Labour Market and Social Research,

1993-1999
Coordinator for Ph.D. courses at CLS and Department of Economics, University of Aarhus

1996-1999
Managing director, Centre for Analytical Finance

1983 -
Member of the executive committee for Dansk Økonometrisk Selskab,

2002 –
Member of the executive committee for Nordic Econometric Network,

2004
Organizer of the conference ‘ Labour Market Models and Matched Employer-Employee Data’

2006-2010
Managing Director of LMDG, a Dale T Mortensen Visiting Niels Bohr professorship,

2007 –
Research fellow at CREATES,

2010 –
Director of Computing and Data, CAP (Cycles, Adjustment and Policy)

2012-2016
Member of the Danish Council for Strategic Research project EDGE, , headed by Prof. Rafael Wisniewski, Department of electronic Systems/Automation & Control, Aalborg University.

Advisor for Ph.D. students with the topics:

The Term Structure of Interest Rates as an Indicator of Expected Inflation

Education of Children of Immigrants

Financial Economics (with B.J. Christensen, Department of Mathematical Sciences, University of Aarhus)

Dynamic Models (with B.J. Christensen, Department of Mathematical Sciences, University of Aarhus)

Semiparametric Methods (with O.E. Barndorff-Nielsen, Department of Mathematical Sciences, University of Aarhus)

Transport Economics (with Otto Anker Nielsen, The Technical University of Denmark)

Publications

Traditional methods of macroeconometrics

Bunzel, H., 2023, *Routledge Handbook of Macroeconomic Methodology*. 1 ed. New York, USA: Routledge, (Routledge International Handbooks).

Employment reallocation over the business cycle: Evidence from Danish data

Bertheau, A., Bunzel, H. & Vejlin, R. M., Sept 2020, Bonn: IZA Institute of Labor Economics, 49 p. (IZA Discussion Paper; No. 13681).

The Danish Matched Employer-Employee Data

Bobbio, E. & Bunzel, H., 7 May 2018, Aarhus: Institut for Økonomi, Aarhus Universitet, 35 p. (Economics Working Papers; No. 2018-03).

Om anvendelse af makroøkonomiske modeller

Bunzel, H., 2012, *Hvordan ser verden ud? : 73 bidrag om økonomi, institutioner og værdier. Professor Niels Kærgård 70 år*. Andersen, P., Henriksen, I., Petersen, J. H. & Zobbe, H. (eds.). København: Djøf Forlag, p. 471-474

Structural Models of Wage and Employment Dynamics: Contributions to Economics Analysis

Bunzel, H. (Editor), Christensen, B. J. (Editor), Neumann, G. R. (Editor) & Robin, J.-M. (Editor), 2006, first ed. Amsterdam: Pergamon Press. 577 p.

Specification and Estimation of Equilibrium Search Models

Bunzel, H., Christensen, B. J., Jensen, P., Kiefer, N. M., Korsholm, L., Muus, L., Neumann, G. & Rosholm, M., 2001, In: *Review of Economic Dynamics*. p. 90-126 37 p.

Equilibrium Search with Human Capital Accumulation

Bunzel, H., Christensen, B. J., Jensen, P., Kiefer, N. M. & Mortensen, D. T., 2000, *Panel Data and Structural Labour Market Models: Contributions to Economic Analysis*. Amsterdam: Pergamon Press, Vol. 243. p. 107-143

Panel Data and Structural Labour Market Models: Contributions to Economic Analysis

Bunzel, H., Jensen, P. (Editor), Christensen, B. J., Kiefer, N. M. (Editor) & Mortensen, D. T. (Editor), 2000, first ed. Amsterdam: Pergamon Press. 292 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.

An Object-Oriented Approach to Managing Panel and Duration Data

Bunzel, H., 1993, *Panel Data and Labour Market Dynamics: Contributions to Economic Analysis*. Amsterdam: North-Holland, Vol. 222. p. 449-466 17 p.

Handling Statistical Meta Information Using ISIS/UL

Bunzel, H., 1993, *Statistical Meta Information Systems Workshop*. Eurostat, 10 p.

ISIS/UL, Integration of an Object-Oriented Statistical Database and Analysis System.

Bunzel, H., 1993, *Proceedings from the 49th Session of the International Statistical Institute*. International Statistical Institute, Vol. 4. p. 245-261

Panel Data and Labour Market Dynamics: Contributions to Economic Analysis

Bunzel, H. (Editor), Jensen, P. (Editor) & Westergård-Nielsen, N. (Editor), 1993, first ed. Amsterdam: North-Holland. 492 p.

DAN ISIS Version 3. An Integrated Statistical Information System for Economic Analyses and Management of Statistical Data Bass

Bunzel, H., 1988, *Proceedings from the 1st Conference of the International Association of Official Statistics*.
International Statistical Institute

Some Simple Non-Parametric Tests for Misspecification of Regression Models using Sign Changes of Residuals

Bunzel, H., Høst, V. & Johansen, S., 1987. 20 p.

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 Administrativ Tidsskrift*. p. 121-123 3 p.

The Modelling Language of ISISMA

Bunzel, H. & Kjersgaard, J., 1981, *Third Conference of the Society for Economic Dynamics and Control*.

Fordelingen af statens generelle tilskud til kommunerne

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

ISISMA Reference Manual

Bunzel, H., 1976, Aarhus: University of Aarhus.