

Allan Wurtz
Department of Economics and Business Economics
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Major Field of Concentration

Econometric Theory and Its Application

Education

Cand Oecon - Economics - University of Aarhus, Denmark 1993
PhD - Economics - University of Iowa, USA 1996

Current job

Associate Professor, Department of Economics and Business Economics, 2018-

Awards

"Den Gyldne Pegepind" for best teacher 1999.

Professional Experience

Accountant Manager for corporation, 1984-1991.
Research scholarship, The University of Aarhus Research Foundation, 1989-90. Nonlinear dynamic models with chaos.
Lecturer, School of Economics, University of New South Wales, Australia, 1996-1997.
Forskningsadjunkt, Centre for Non-Linear Modelling in Economics, Aarhus, Denmark, 1997-1998.
Assistant professor, Department of Economics, University of Aarhus, Aarhus, Denmark, 1998-2000.
Associate professor, Department of Economics, University of Aarhus, Aarhus, Denmark, from 2000.
Visitor, Department of Economics, University of Iowa, USA, Fall 2000.
Visitor, Department of Economics, University of Iowa, USA, Summer 2001.
Visitor, Research School in Social Sciences, Australian National University, Australia, Spring 2003.
Visiting Associate Professor, Department of Economics, University of New South Wales, Australia, Spring 2003.
Visitor, Department of Economics, University of Iowa, USA, Spring 2003.
Visiting Fellow, Department of Economics, Princeton University, USA, Spring 2003.
Visitor, Department of Economics, University of Iowa, USA, Spring 2005.
Visiting Associate Professor, Department of Economics, University of Copenhagen, Fall 2004-Fall 2005.
Visitor, Research School in Social Sciences, Australian National University, Australia, Spring 2007.
Visitor, Research School in Social Sciences, Australian National University, Australia, Spring 2008
Director of Studies, School of Economics and Management, 2009-2011.
Head of Department of Economics and Business Economics, University of Aarhus, Denmark, 2011-2015.
Associate Professor, Department of Political Science, University of Aarhus, 2015-2018.
Teaching coordinator for Cand Merc Business Intelligence, Department of Economics and Business Economics, 2019-2022
Head of Econometrics and Business Analytics section, 2022-

Dissertation

Title: A Finite Sample Analysis of the Power of Tests
Dissertation Advisors:
Professor Gene Savin, Committee Chair, Dept. of Economics
Professor Joel Horowitz, Dept. of Economics
Professor Forrest Nelson, Dept. of Economics
Professor George Neumann, Dept. of Economics
Professor Tim Robertson, Dept. of Statistics

Seminars and workshops

Seminar, University of Frankfurt, Germany, June 1993.
Seminar, University of Aarhus, Denmark, June 1994.
NSF conference "Estimation and Simulation", UC, Berkeley, August 3-10 1994.
Seminar, California Institute of Technology, 1996.
Seminar, Emory University, 1996.
Seminar, University of New South Wales, Sydney, 1996
North American Econometric Society Winter Meeting, New Orleans, 1997
University of New South Wales, Sydney, 1997
Econometric Society Australasian Meeting, Melbourne, 1997
Conference on nonlinear modelling in economics, Kokkedal, Denmark, 1997
Seminar, University of Copenhagen, 1997
(EC)2 Conference 1997 "Finite sample and asymptotic methods in econometrics", Amsterdam
University of Aarhus, 1997
North American Econometric Society Winter Meeting, Chicago, 1998
Seminar, Humboldt-Universität, 1998
North American Econometric Society Summer Meeting, Montreal, 1998
University of Aarhus, 1997
Econometric Society European Meeting, Berlin, 1998
(EC)2 Conference 1998 "Forecasting in Econometrics", Stockholm.
Workshop on Product Integrals and Pathwise Integration, Centre for Mathematical Physics and Stochastics, January 1999.
Workshop on Bootstrapping, Department of Economics, University of Aarhus, May 17-22, 1999.
Workshop on Empirical Processes, Centre for Mathematical Physics and Stochastics, 1999.
Oeconkonference, "Virksomheden og den digitale fremtid", 1999.
Seminar, Department of Economics, University of Aarhus, 1999.
Workshop, Centre for nonlinear modelling in economics, Svinkløv, Denmark, 1999.
Seminar, Ministry of Trade and Industry, 1999.
Seminar, Department of Economics, The Aarhus School of Business, 1999.
European Public Choice Society, Annual Meeting, Siena, 2000.
World Congress of the Econometric Society, Seattle, 2000.
Seminar, Department of Political Science, University of Aarhus, 2001.
Seminar, Department of Finance, The Aarhus School of Business, 2001.
Nordic Econometric Meeting, Sandbjerg, 2001.
North American Econometric Society Summer Meeting, Maryland, 2001.
Econometric Society European Meeting, Lausanne, 2001
Oeconkonference, "Sammenlægninger og overtagelser - til gavn for hvem?", 2001.
Seminar, Department of Economics, The Aarhus School of Business, 2001.
Seminar, Department of Economics, University of Copenhagen, 2001.
Econometric Society European Meeting, Venice, 2002.
(EC)2 Conference "Model Selection and Evaluation" in Bologna, 2002.
Seminar, Department of Economics, Australian National University, Australia, 2003.
Seminar, Department of Economics, Macquarie University, Australia, 2003.
Iowa Alumni Workshop, University of Iowa, 2003.
Aarhus Econometrics, Svinkløv 2004.
Econometric Society European Meeting, Madrid, 2004.
Seminar, Department of Economics, University of Helsinki, 2005.
Dansk Økonometrisk Selskab, Sandbjerg, 2005.
Nordic Econometric Meeting, Helsinki, 2005.
12th International Conference on Panel data, Copenhagen 2005.
Course in coaching, Aarhus, 2006
CAM Workshop, Copenhagen 2006.
Seminar, School of Economics, Mathematics and Statistics, Birkbeck, University of London, 2007
Dansk Økonometrisk Selskab, Sandbjerg, 2007.
Nordic Econometric Meeting, Tartu, 2007.
CAM Summer Workshop, Copenhagen 2007.
Econometric Society European Meeting, Milan 2008.
CREATES Christmas workshop, Aarhus 2008.
15th International Conference on Panel data, Bonn 2009
CAM Workshop, Copenhagen 2010.
Dansk Selskab for Statskundskab, Kolding, 2015
LEAP expert group seminar, Rungsted, 2016
CREATES 10 years anniversary workshop, Sandbjerg, 2016
LEAP/ELIPO expert group seminar, Milan, 2017
The Thinking Machine: Interdisciplinary Perspectives on Neural Networks, AIAS, 2018
Aarhus Workshop in Econometrics, Aarhus, 2022

Aarhus Workshop in Econometrics, Aarhus, 2023
Dansk Økonometrisk Selskab, Sandbjerg, 2024

Teaching

Econometric Methods, BSc-course, UNSW, Fall 1996
Operations Research, BSc-course, UNSW, Fall 1996
Operations Research, masters, UNSW, Fall 1996
Quantitative Methods, BSc-course, UNSW, Spring 1997
Introductory Econometrics, BSc-course s, UNSW, Spring 1997
Asymptotic Theory, PhD course, University of Aarhus, Fall 1997
Asymptotic Theory, PhD course, University of Aarhus, Fall 1998
Probability theory for economists, BSc-course, University of Aarhus, Spring 1999
Introductory statistics, BA-course, University of Aarhus, Spring 1999
Asymptotic Theory, PhD course, University of Aarhus, Fall 1999
Probability theory for economists, BSc-course, University of Aarhus, Spring 2000
Postgraduate Course in Asymptotic Theory, Uppsala University, Spring 2000
Probability theory for economists, BSc-course, University of Aarhus, Spring 2001
Introductory statistics, BA-course, University of Aarhus, Fall 2001
Asymptotic Theory, PhD course, University of Aarhus, Fall 2001
Mathematics in Economics, short course for mathematics highschool teachers, Spring 2002
Econometrics 2, Masters course, University of Aarhus, Spring 2002
PhD Econometrics, University of Aarhus, Fall 2002
Statistics for Business Economics, BA-course, University of Aarhus, Fall 2003
PhD Econometrics, University of Aarhus, Fall 2003
Discrete Choice Models, Masters course, University of Aarhus, Spring 2004
Advanced Microeconometrics, Masters course, University of Copenhagen, Fall 2004
Non-parametrics, post-graduate study group, University of Copenhagen, Fall 2004
Non-parametrics, post-graduate study group, University of Copenhagen, Spring 2005
Advanced Microeconometrics, Masters course, University of Copenhagen, Fall 2005
Probability theory for economists, undergraduate, University of Aarhus, Spring 2006
Identification, post-graduate study group, University of Aarhus, Spring 2006
Introduction to Economics, Math-Econ, University of Aarhus, Fall 2006
PhD Econometrics, University of Aarhus, Fall 2006
Surveys and analysis of qualitative data, BSc-course, Aarhus University, Spring 2007
PhD Econometrics, University of Aarhus, Fall 2007
Panel data methods, post-graduate study group, University of Aarhus, Spring 2008
Microeconomic theory, undergraduate, University of Aarhus, Spring 2008
PhD Econometrics, University of Aarhus, Fall 2008
Advanced Quantitative Research Methods, PhD, Aarhus University, Fall 2008
Microeconomic theory, undergraduate, University of Aarhus, Spring 2009
Advanced Quantitative Research Methods, PhD, Aarhus University, Fall 2009
Advanced Econometrics, PhD, Aarhus University, Fall 2010
Multilevel Modeling, PhD (Psychology), Aarhus University, Summer 2011
Quantitative Political Analysis, MSc and PhD, Aarhus University, Spring 2016
Foundation of Quantitative Empirical Methods, PhD, Aarhus University, Spring 2016
Quantitative Political Science Methods, MSc, Fall 2016
Advanced Quantitative Empirical Methods, PhD, Aarhus University, Spring 2017
Quantitative Political Science Methods, MSc, Fall 2017
Data Mining, MSc, Spring 2018
Advanced Quantitative Empirical Methods, PhD, Aarhus University, Spring 2018
Quantitative Political Science Methods, MSc, Fall 2018
Machine Learning Methods in Empirical Economics, MSc, Fall 2018
Advanced Quantitative Empirical Methods, PhD, Aarhus University, Spring 2019
Econometrics, BSc, Spring 2019
Econometrics of Policy Evaluation, BSc, Fall 2019
Machine Learning Methods in Empirical Economics, MSc, Fall 2019
Advanced Quantitative Empirical Methods, PhD, Aarhus University, Spring 2020
Econometrics, BSc, Spring 2020
Econometrics of Policy Evaluation, BSc, Fall 2020
Machine Learning Methods in Empirical Economics, MSc, Fall 2020
Advanced Quantitative Empirical Methods, PhD, Aarhus University, Spring 2021
Econometrics, BSc, Spring 2021
Econometrics of Policy Evaluation, BSc, Fall 2021
Machine Learning Methods in Empirical Economics, MSc, Fall 2021
Econometrics, BSc, Spring 2022
Econometrics of Policy Evaluation, BSc, Fall 2022

Econometrics of Policy Evaluation, BSc, Fall 2023
Econometrics of Policy Evaluation, BSc, Fall 2024

Professional Activities

Member of Centre for Non-Linear Modelling in Econometrics (1997-2000)
Member of Centre for Dynamic Modelling in Economics (2000-2002)
Member of Centre for Research in Integration and Marginalization, CIM (2000-2004)
Core Scientific Member of Centre for Applied Microeconometrics, CAM (2001-2011)
Member of the Board of the Alumne organization Oeconforeningen (1998-2002)
Member of Graduate School for "Integration, Production and Welfare" (2001-2009)
Founder of the experimental electronic market UniversitetsBørsen (2001)
Research Fellow at Center for Research in Econometric Analysis of Time Series (Creates) (2008-)
Member of the Board of the Alumne organization Oeconforeningen (2008-2010)
Member of the Academic Council at the Social Science Faculty (2008-2011)
Member of the Board of Centre for Strategic Educational Research (2011-2015)
Member of Leadership and Performance project (LEAP) (2015-2018)
Member of study committee for Data Science at AU, 2019-