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## Education

Cand. oecon. 1986, University of Oslo

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## Articles in journals and books

- Dagsvik, J.K., Kornstad, T. and T. SKJERPEN (2012): "Labor Force Participation and the Discouraged Worker Effect". Forthcoming in *Empirical Economics*.
- Nilsen, Ø.A., Raknerud, A., Rybalka, M. and T. SKJERPEN (2011): "The Importance of Skill Measurement for Growth Accounting". *Review of Income and Wealth*, 57(2), 293-305.
- Raknerud, A., Skjerpen, T. and A.R. Swensen (2010): "Forecasting Key Macroeconomic Variables from a Large Number of Predictors: A State Space Approach". *Journal of Forecasting*, 29(4), 367-387.
- Liu, G., SKJERPEN, T. and K. Telle (2009): "Unit roots, polynomial transformations and the environmental Kuznets curve". *Applied Economics Letters*, 16(3), 104-127.
- Nilsen, Ø.A., Raknerud, A., Rybalka, M. and T. SKJERPEN (2009): "Lumpy investments, factor adjustments and labour productivity". *Oxford Economic Papers*, 61(1), 104-127.
- Ringlund, G.B., Rosendahl, K.E. and T. SKJERPEN (2008): "Does oilrig activity react to oil price changes? An empirical investigation". *Energy Economics*, 30, 371-396.
- Raknerud, A., Rønningen, D. and T. SKJERPEN (2007): "A Method for Improved Capital Measurement by Combining Accounts and Firm Investment Data". *Review of Income and Wealth*, 53, 397-421.
- Raknerud, A., SKJERPEN, T. and A. R. Swensen (2007): "A Linear Demand System Within A Seemingly Unrelated Time Series Equation Framework". *Empirical Economics*, 32, 105-124.
- Biørn, E., SKJERPEN, T. and K.R. Wangen (2006): "Can Random Coefficient Cobb-Douglas Production Functions be Aggregated to Similiar Macro Functions?". Chapter 9 in Baltagi, B.H.(Ed.): *Panel Data Econometrics: Theoretical Contributions and Empirical Applications*. Amsterdam: Elsevier.
- Bjørnstad, R. and T. SKJERPEN (2006): "Trade and inequality in wages and employment". *Economic Modelling*, 23, 20-44.
- SKJERPEN, T. (2005): "The dynamic factor demand model revisited: The identification problem remains". *Economics Letters*, 89, 157-166.
- Biørn, E. and T. SKJERPEN (2004): "Aggregation biases in production functions: a panel data analysis of Translog models". *Research in Economics*, 58, 31-57.

Aasness, J., Biørn, E. and T. SKJERPEN (2003): "Distribution of preferences and measurement errors in a disaggregated expenditure system." *Econometrics Journal*, 6, 374-400.

Biørn, E., Lindquist, K.-G. and TERJE SKJERPEN (2003): "Random Coefficients in Unbalanced Panels: An Application on Data from Chemical Plants". *Annales D'Economie et de Statistique*, 69, 55-83.

Biørn, E., Lindquist, K.-G. and TERJE SKJERPEN (2002): "Heterogeneity in Returns to Scale: A Random Coefficient Analysis with Unbalanced Panel Data." *Journal of Productivity Analysis*, 18, 39-57.

Jore, A. S. , SKJERPEN, T. and A. R. Swensen (1998): Testing for Purchasing Power Parity and Interest Rate Parities on Norwegian Data. Pages 60-84 in Hickman, B.G. and L. Klein (Eds.): "Studies in Applied International Economics, 1, (Link Proceedings 1991-1992)."

Aasness, J., Eide, E. and T. SKJERPEN (1994): "Criminometric Analyses Using Equilibrium Models, Latent Variables and Panel Data". Chapter 6 in Eide, E.: *Economics of Crime: Deterrence and the Rational Offender*. Amsterdam: North-Holland, pp. 187-243.

Aasness, J., Eide, E. and T. SKJERPEN (1993): "Criminometrics, latent variables and panel data". In Haagen, K., Bartholomew, D.J. and M. Deistler (Eds.): *Statistical modelling and latent variables*. Amsterdam: North-Holland, pp. 1-16.

Aasness, J., Biørn, E. and T. SKJERPEN (1993): "Engel Functions, Panel Data, and Latent Variables". *Econometrica*, 61, 1395-1422.

## **Discussion papers/Reports**

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Cappelen, Å. and TERJE SKJERPEN (2012): [Immigration to Norway 1969-2010: Effects of policies and EEA membership](#), Discussion Paper 687, Statistics Norway.

Kornstad, T., Nymoen, R. and TERJE SKJERPEN (2012): [Macroeconomic Shocks and the Probability of being Employed](#), Discussion Paper 675, Statistics Norway.

Nilsen, Øivind A., Arvid Raknerud and TERJE SKJERPEN (2011): [Using the Helmert-Transformation to Reduce Dimensionality in a Mixed Model: An Application to a Wage Equation with Worker and Firm Heterogeneity](#), Discussion Paper 667, Statistics Norway.

John K. Dagsvik, Tom Kornstad and TERJE SKJERPEN (2010): [Labor Force Participation and the Discouraged Worker Effect](#), Discussion Paper 642, Statistics Norway.

Terje SKJERPEN (2008): [Engel elasticities, pseudo-maximum likelihood estimation and bootstrapped standard errors: A case study](#), Discussion Paper 532, Statistics Norway.

## **Other publications**

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Ådne Cappelen, Jørgen Ouren and Terje Skjerpen (2011): [Effects of Immigration Policies on Immigration to Norway 1969-2011](#), Reports 40/2011, Statistics Norway.

TERJE SKJERPEN (2007): [Matrix oriented formulae of dynamic multipliers in general autoregressive distributed lag and VARX models](#), Documents 2007/3, Statistics Norway.

Arvid Raknerud, Dag Rønningen and Terje Skjerpen (2004): [Documentation of the capital database: A database with data for tangible fixed assets and other economic data at the firm level](#), Documents 2004/16, Statistics Norway.

Kjersti-Gro Lindquist and TERJE SKJERPEN (2003): [Exploring the change in skill structure of labour demand in Norwegian manufacturing](#), Documents 2003/9, Statistics Norway.

## **Professional experience**

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Senior Research fellow, Research Department, Statistics Norway, 1994.

Head of Unit for labour market and firm behaviour January 1 2008 to December 31 2008 (temporary position).

## **Working fields**

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- Labour market economics
- Firm behaviour
- Consumer behaviour
- Time series econometrics
- Panel data econometrics
- Energy economics

## **Refereree activity**

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Empirical Economics

Review of Income and Wealth

Journal of Productivity Analysis.

Energy Journal.

Tourism Management

## **Others**

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Regularly involved in censoring of econometric topics at the Department of Economics, University of Oslo.