

November 2011

## Curriculum vitae

### Eilev Sandvik Jansen

Born: 24 August 1948 (Hamar, Norway)  
Married, three children.

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#### Education:

Cand. Oecon., University of Oslo, 1974 - with specialisation in econometrics (grade: 2.34).

#### Full time employment:

1974 - 1977: Research assistant / research fellow at Department of Economics, University of Oslo

1978 – 1982: Research Fellow, Research Department, Statistics Norway, Oslo.

1983 – 1984: Special research advisor; Norges Bank, Oslo.

1984 - 1988: Head of Model Building Unit, Norges Bank, Oslo.

1988 - 2001: Director, Head of Research Department, Norges Bank, Oslo.

2001 – 2005: Director with special research assignments, Norges Bank, Oslo.

2005 – present: Senior Research Fellow, Research Department, Statistics Norway, Oslo.

#### Part-time employment:

1972 - 1973: Research assistant / research fellow, Department of Economics, University of Oslo (50 % of full position).

1990 – 2005: Professor of Economics (Professor II, i.e. part time - 20 % of full position), Department of Economics, Norwegian University of Science and Technology, Trondheim.

2005 – 2010: Director with special research assignments, Norges Bank, Oslo (part time).

#### Visiting appointments:

September 1975 – July 1976: Academic Visitor, Department of Economics, London School of Economics.

September 1993 – July 1994: Visiting Scholar, Department of Economics, University of California, San Diego.

August 2001 – January 2003: Visiting Scholar, Department of Economics, University of Oslo.

February 2003 – June 2003: Visiting Expert at the Directorate General Research of the European Central Bank, Frankfurt (a 5 months assignment under the ECB Research Visitors Programme).

August 2003 – July 2004: Visiting Scholar, Department of Economics, University of California, San Diego.

### **Research experience:**

My research activities are - as is seen from the list of publications below - mainly related to macroeconomic modelling and applied econometrics. The latter comprises panel data econometrics with micro data as well as dynamic modelling with macroeconomic time series data.

At Norges Bank I was responsible for the Research department through a period when the research activities grew from near zero to 15 man-years. The department achieved good academic standards in fields relevant to a central bank - econometric modelling of the evolving macro economy, studies of financial markets and monetary economics.

*The Econometrics of Macroeconomic Modelling* (Oxford University Press, 2005) – joint work with Gunnar Bårdsen, Øyvind Eitrheim and Ragnar Nymoen – describes the empirical research program and also some of the main lessons we have learned from 20 years of macroeconometric modelling at Norges Bank. The book was my idea, responding to a request from professor Clive Granger in 1999.

Since the fall 2005 I have pursued this program at Statistics Norway by doing applied empirical macroeconometric research linked up to the macroeconomic models KVARTS and MODAG. I have also been the project manager for the project “The role of local government in the macro economy”, funded by The Norwegian Association of Local and Regional Authorities (Kommunenes Sentralforbund), 2006 - 2008.

### **Teaching experience (since 1990)**

Norwegian University of Science and Technology, Trondheim (1990 – 2005):

- Advanced econometrics faculty seminar, which has focused on time series econometrics as well as panel data econometrics.
- Occasional lectures for students on a number of topics: macroeconomics, monetary policy, applied economics and econometrics.

Department of Economics; University of California, San Diego:  
Econ 121, Applied Econometrics (Winter Term 2004).

Norges Bank:

Time Series Econometrics (Fall 2004, Winter 2006).

Statistics Norway:  
Dynamic Modelling and Cointegration (Spring 2006).

### **Ph.D. thesis supervision:**

Gunnar Bårdsen: "Four essays on econometric specification", Norwegian School of Business and Administration, 1991.

Øyvind Anti Nilsen: "Financing Constraints and Firms' Investment Activities", Norwegian School of Business and Administration, 1998.

### **Other academic appointments:**

- Member of evaluation committee and opponent at the public defense of the dissertations for Bårdsen (1991) and Nilsen (1998), Norwegian School of Business and Administration.
- Chairman for the evaluation committee of the doctoral degree of Kåre Johansen, Norwegian University of Science and Technology, Trondheim (1995).
- Member of evaluation committee and examiner of Sophocles Mavroeidis for the Ph.D.-degree at Nuffield College, University of Oxford. Subject of thesis: "Econometric issues in forward-looking monetary models." (October 2002).
- Member of evaluation committee and opponent at the public defense of the dissertation of Dag Kolsrud at Department of Economics, University of Oslo. Subject of thesis: "Uncertainty in economic models: Comprehensive assessments by stochastic simulations." (December 2002).
- External examiner of Zoë McHugh for the Ph.D.-degree at Queensland University of Technology, Brisbane, Australia. Subject of thesis: "A Small, Macroeconomic Model of the Australian Economy: with an emphasis on modelling wages and prices." (March 2004).
- Member of evaluation committee of Birgit Strikholm for the Ph.D.- degree at Stockholm School of Economics. Subject of Thesis: "Essays on Nonlinear Time Series Modelling and Hypothesis Testing" (December 2004).
- Committee member for assessing applicants for research positions at a number of Norwegian institutions: Statistics Norway, Norwegian School of Business and Administration (professor), Norwegian University of Science and Technology, Trondheim, Norwegian Institute of International Affairs..
- Referee for Research project proposal "Modelling, forecasting and policy in the evolving macroeconomy." (1999), Economic and Social Research Council, UK.
- End of award assessment of the project "The Econometrics of Macroeconomic Forecasting" (2000), Economic and Social Research Council, UK.
- Referee for several research proposals at the Norwegian Research Council.
- Referee for several submissions to the Working Papers series, European Central Bank.
- Referee for Scandinavian Journal of Economics, Journal of Public Economics, Review of Income and Wealth, Journal of Productivity Analysis, Journal of Applied Econometrics, Oxford Bulletin of Economics and Statistics, Review of World Economics (Weltwirtschaftliches Archiv), Oxford Economic Papers, Economic Modelling, Economics of Education Review, Canadian Journal of Economics,

Empirical Economics, Statsøkonomisk Tidsskrift, Norsk Økonomisk Tidsskrift, Samfunnsøkonomen, Økonomisk Forum and Sosialøkonomen.

- Panel of Advisors on modelling and use of macroeconomic models, Ministry of Finance, 1984 – 2003.
- Co-editor of Sosialøkonomen, 1983-1984.
- Co-editor (in the founding year) of *Økonomiske analyser* (in-house journal of Statistics Norway), 1982.
- Member of the Prize Committee (previously “The Elderly Gentlemen’s Committee”), commissioned by The Norwegian Economists’ Association to award an annual prize to the best paper published in Norsk Økonomisk Tidsskrift and Samfunnsøkonomen (previously Økonomisk Forum), 2002 - 2011.
- Board member, Faculty of Social Sciences, University of Oslo, 1977.
- Board member and secretary; Norges Bank Fund for Economic Research, 1988 -1993.
- Manager, Center for Monetary and Financial Research, 1996 – 2001
- Member of the local arrangement committee and the program committee for the conference "Macroeconomic Transmission Mechanisms", Department of Economics, Norwegian University of Science and Technology, Trondheim, April 1999.
- Member of the local arrangement committee and the program committee for the Project LINK Fall Meeting, Oslo, October 2000.
- Member of project group and local arrangement committee for EEA–ESEM conference in August 2011 at the University of Oslo, 2009 – 2011.

## List of publications and presentations

### **A. Published in international journals:**

A1. "On estimating average practice and best practice homothetic production function via cost functions", *International Economic Review* 18 (June 1977), 463-476. Co-author: Finn R. Førsund.

A2. "Implicit social preferences in the Norwegian system of indirect taxation", *Journal of Public Economics* 10 (1978), 217-245. Co-author: Vidar Christiansen

A3. "Technical progress and structural change in the Norwegian primary aluminium industry", *Scandinavian Journal of Economics* 85 (1983/2), 113-126. Co-author: Finn R. Førsund. Also published in Steinar Strøm, ed., (1983): *Topics in Production Functions*, London: Blackwell

A4. "Individual effects in a system of demand functions", *Scandinavian Journal of Economics* 85 (1983/4), 461-483. Co-author: Erik Biørn.

A5. "Technical efficiency in Norwegian Banks: The non-parametric approach to efficiency measurement", *Journal of Productivity Analysis* 2 (1991), 127-142. Co-authors: Sigbjørn Atle Berg and Finn R. Førsund.

A6. "Malmquist indices of productivity growth during deregulation of Norwegian banking", *Scandinavian Journal of Economics* 94 (1992, Supplement), S211-S228. Co-authors: Sigbjørn Atle Berg and Finn R. Førsund. Also published in Maximilian J.B. Hall, ed (2001): *The regulation and supervision of banks* Volume IV: Regulation and Efficiency in Banking, Chp. 2. London: Edward Elgar.

A7. "Testing parameter constancy and super exogeneity in econometric equations", *Oxford Bulletin of Economics and Statistics* 58 (1996/4), pp 735 - 763. Co-author: Timo Teräsvirta. Also published in Anindya Banerjee and David F. Hendry, eds., (1997): *Econometrics of Economic Policy*, London: Blackwell.

A8. "Progress from forecast failure – The Norwegian Consumption Function", *Econometrics Journal* 5 (2002/1), 40-64. Co-authors: Øyvind Eitrheim and Ragnar Nymoén.

A9. "Statistical issues of macroeconomic modelling" (with discussion), *Scandinavian Journal of Statistics* – 29 (2002/2), 193-217. Invited lecture at 18<sup>th</sup> Nordic Meeting of Mathematical Statisticians, Grimstad, June 2000.

A10. "Model specification and inflation forecast uncertainty", *Annales d'Economie et de Statistique* 67/ 68 (2002) , 495-517. Co-authors: Gunnar Bårdsen and Ragnar Nymoén.

A11: "Econometric Inflation Targeting", *Econometrics Journal* 6 (2003/2), 429-460. Co-authors: Gunnar Bårdsen and Ragnar Nymoén.

A12: "Econometric evaluation of the New Keynesian Phillips curve", *Oxford Bulletin of Economics and Statistics* 66 (2004/1 Supplement), 671- 686. Co-authors: Gunnar Bårdsen and Ragnar Nymoén.

## **B. Other publications**

### ***Books***

B1. *Econometrics of incomplete cross-section/time-series data: Consumer demand in Norwegian households*. Published as *Social and Economic Studies* 52 (1982). Oslo: Statistics Norway and New York: Colombia University Press. Co-author: Erik Biørn. (For a review, see *Journal of Economic Literature* 22 (4), December 1984, 1643-1645.)

B2. *The econometrics of macroeconomic modelling*. Oxford University Press (2005) in the series *Advanced Texts in Econometrics*. Co-authors: Gunnar Bårdsen, Øyvind Eitrheim and Ragnar Nymoén.

### ***Misc. publications***

B3. "Book review of Fuss, M. and D. McFadden: *Production Economics: A Dual Approach to Theory and Application* ", *Scandinavian Journal of Economics* 81 (1979), 450- 453.

B4. "Analysis of energy intensive industries - the case of Norwegian aluminium production 1966-1978", Chapter 11, 221-259 in *Social and Economic Studies* 53 (1983). Oslo: Statistics Norway and New York: Colombia University Press. Co-author: Finn R. Førsund.

B5. "Model building in Norges Bank", *Economic Bulletin* 1984/3, 216-220.

B6. "The interplay between sectoral models based on micro data and models for the national economy" in *Production, Multi-sectoral Growth and Planning: Essays in memory of Leif Johansen*, (Finn R. Førsund, Michael Hoel and Svein Longva, eds.) Amsterdam: North-Holland (1985). Co-author: Finn R. Førsund.

B7. «Comment on "Exchange Rate Target or Inflation Target for Norway" by Lars E. O. Svensson», in A.B. Christiansen og J.F. Qvigstad (eds) : *Choosing a Monetary Policy Target for Norway*. chp 8 ,138-143. Oslo: Scandinavian University Press (1997).

B8. "Interpreting a Monetary Conditions Index in Economic Policy" in "Sentralbanken i forandringens tegn. Festskrift til Kjell Storvik [ The central bank in times of change. Festschrift to Kjell Storvik]" *Occasional Papers from Norges Bank* 28, 1999, 27 – 48. Oslo: Norges Bank. Also published in BIS Conference Papers Vol 6: *Topics in Monetary Policy Modelling*, 1999, 237-256. Basel: Bank for International Settlements. Co-authors: Neil R. Ericsson, Neva A. Kerbeshian and Ragnar Nymoén.

### C. Published in Norwegian

C1. "MODEX- en modell for norsk eksport av bearbeidde industrivarer [ MODEX – a model for Norwegian exports of manufactured goods]" *Statsøkonomisk Tidsskrift* 95 (1981/2), 102-130. Co-authors: Petter Frenger og Morten Reymert.

C2. "Makrokonsumfunksjonen - tas empirien på alvor? [ The macro consumption function – is empirical work taken seriously?]" *Sosialøkonomen* 46 (1992/5), 2-6. (with discussion in *Sosialøkonomen* 46 (1992/6), 12-19)

C3. "Finnes det en likevektsledighet? [Is there an equilibrium rate of unemployment?]" *Sosialøkonomen* 46 (1992/11), 25-26. Co-author: Ragnar Nymoen.

C4. "Lønnsdannelsen i Norge i lys av økonometriske modeller [Wage formation in Norway in the light of econometric models]" in *Stabilitet og langsiktighet. Festschrift til Hermod Skånland [Stability and long term responsibility. Festschrift to Hermod Skånland]*, 364 – 384. Oslo: Aschehoug, 1994. Co-author: Ragnar Nymoen.

C5. "Nobelprisen i økonomi 2003 tildelt: The Champions of the 1. and 2. moments" [The Nobel Prize in economics 2003 awarded: The Champions of the 1. and 2. moments] *Økonomisk Forum* 58 (2004/3), 7-13.

C6. "Valutakursutviklingen etter 31. mars 2001: Renta bestemmer det meste [The exchange rate after 31 March 2001: The interest rate determines the outcome]" *Økonomiske analyser* 25 (2006/6), 42-47. Co-author: Roger Bjørnstad.

C7. "Kommunesektorens betydning for makroøkonomien [The role of local government in the macro economy]" *Økonomiske analyser* 27 (2008/2), 3-10. Co-author: Dag Kolsrud.

C8. "Kan formueseffekter forklare utviklingen i privat konsum? [Can wealth effects explain private consumption?]" *Samfunnsøkonomen* 63 (2009/5), 42-59.

C9. "Boligpriser, kredittvekst og virkninger på realøkonomien. [Housing prices, credit growth and real economy effects]" *Magma* 12 (2009/5), 36-43. Co-authors: Trond-Arne Borgersen and Håvard Hungnes. <http://www.sivil.no/magma.asp>

C10. "Hva driver utviklingen i boligprisene" *Samfunnsspeilet* 25, 5-6/2011,

Several book reviews, shorter notes and articles in *Sosialøkonomen*, *Økonomisk Forum* and *Samfunnsøkonomen* 1975 – 2011.

*Økonomiske analyser* (C6 and C7) can be downloaded from the Statistics Norway web-site <http://www.ssb.no/>.

## **D. Working Papers.**

- D1. "Analyse av sammenhengen mellom teknisk effektivitet og forurensninger i deler av treforedlingsindustrien [Analysis of the relationship between technical efficiency and pollution in the pulp and paper industry]". Memorandum from Department of Economics, University of Oslo, 25.4.1973.
- D2. "Average practice and best practice production functions with variable scale elasticity. An empirical analysis of the structure of Norwegian mechanical pulp industry." Memorandum from Department of Economics, University of Oslo, 2.1.1974. (Cf. A1 – co-author: Finn R. Førsund).
- D3 "Implicit social preferences in the Norwegian system of indirect taxation". Memorandum from Department of Economics, University of Oslo, 13.8.1977. (Cf. A2 – co-author: Vidar Christiansen).
- D4. "Om dualitet i konsumentteorien: En empirisk test av en kvadratisk nyttefunksjon [On duality in the consumer theory: An empirical test of a quadratic utility function]" Memorandum from Department of Economics, University of Oslo, 13.4.1978.
- D5. "Samvariasjon mellom norske hjemmepriser, variable enhetskostnader og utenlandspriser. En analyse basert på nasjonalregnskapets prisdata 1967-1975 [Covariation between Norwegian producer prices, variable unit costs and foreign prices: An analysis based on price data of the National Accounts 1967-1975]". Working Paper 78/27. Oslo: Statistics Norway.
- D6. "Modell for norsk eksport av bearbeidde industrivarer [Model for Norwegian exports of manufactured goods]" Research report 79/29. Oslo: Statistics Norway. (Cf. C1 – co-authors: Petter Frenger and Morten Reymert).
- D7. "Consumer demand in Norwegian households 1973-1977: A data base for microeconometrics" Research report 80/4. Oslo: Statistics Norway. (Co-author: Erik Biørn).
- D8. "Tariffs in a world trade model: An analysis of changing competitiveness due to tariff reductions in the 1960's and 1970's". Research report 80/23. Oslo: Statistics Norway. (Co-authors: Petter Frenger and Morten Reymert).
- D9. "Teknisk dokumentasjon av MODEX - en prognosemodell for norsk eksport av bearbeidde industrivarer [Technical documentation of MODEX – a forecast model for Norwegian exports of manufactured goods]". Technical report 81/7, Oslo: Statistics Norway. (Co-authors: Petter Frenger, Jørgen Ouren and Morten Reymert.)
- D10. "The measurement of potensial output: A frontier production function approach" Working Paper 1984/1, 31.1.1984, Oslo: Norges Bank. (Co-author: Ådne Cappelen).
- D11. "Teknisk dokumentasjonsnotat for Pilot - en forsøksversjon av kvartalsmodellen RIKMOD. [Technical documentation of Pilot – a preliminary version of the quarterly model RIKMOD] ". Working Paper 1984/7, 15.10.1984, Oslo: Norges Bank.

- D12. "Links between the financial sectors and the real economy in Norwegian planning". Working Paper 1985/1, 7.1.1985, Oslo: Norges Bank.
- D13. "SMÅRIK - en aggregert versjon av kvartalsmodellen RIKMOD [An aggregated version of the quarterly model RIKMOD". Working Paper 1986/3, 20.3.1986, Oslo: Norges Bank.
- D14. "An outline of a quarterly model for simultaneous determination of monetary and real variables". Working Paper 1986/9, 10.9.1986, Oslo: Norges Bank.
- D15. "Finansblokken i RIKMOD - frihetsgrader, data og dataarbeid. [The financial block of RIKMOD]" Working Paper 1987/6, 21.8.1987, Oslo: Norges Bank. (Co-author: Gunnvald Grønvik).
- D16. "Bank output measurement and the construction of best practice frontiers". Working Paper 1989/7, 14.7.1989, Oslo: Norges Bank. ( Cf. A5 – co-authors: Sigbjørn Atle Berg og Finn R. Førsund).
- D17. "RIMINI. Teknisk dokumentasjon av en aggregert makro-økonomisk modell. [RIMINI. Technical documentation of an aggregated macroeconomic model]" Working Paper 1990/2, 22.6.1990, Oslo: Norges Bank. (Editor, in cooperation with Anders Brodin and Erik Nettet).
- D18. "Deregulation and productivity growth in Norwegian banking 1980-1988", published in conference volume from 5. Tagung Geld, Banken und Versicherungen, Karlsruhe: University of Karlsruhe, 1991. (Cf. A6 – co-authors: Sigbjørn Atle Berg and Finn R. Førsund).
- D19. "Malmquist indices of productivity growth during deregulation of Norwegian banking 1980-1989". Working Paper 1991/2, 11.3.1991, Oslo: Norges Bank. ( Cf. A6 – co-authors: Sigbjørn Atle Berg and Finn R. Førsund).
- D20. "Testing parameter constancy and super exogeneity in econometric equations" Working Paper 1995/6. Oslo: Norges Bank. Also issued as Working Paper 55/95 from Stockholm School of Economics. (Cf. A7 – co-author: Timo Teräsvirta.).
- D21. "Econometric Inflation Targeting" Working Paper 1999/5. (Revised version October 2001). Oslo: Norges Bank. Also issued as Memorandum 26/99 from Department of Economics, University of Oslo ; Discussion Paper 1999 (No 60) from Queensland University of Technology, Brisbane, Australia and as Working Paper 05/2002 from Department of Economics, Norwegian University of Science and Technology. (Cf. A11 - co-authors: Gunnar Bårdsen and Ragnar Nymoen).
- D22. "Model specification and inflation forecast uncertainty" Working Paper 2000/6. Oslo: Norges Bank..Also published as Working Paper 13/2002 from Department of Economics, Norwegian University of Science and Technology. (Cf A10 - co-authors: Gunnar Bårdsen and Ragnar Nymoen)
- D23. "Progress from forecast failure – The Norwegian Consumption Function." Working Paper 2000/10. Oslo: Norges Bank. Also issued as Memorandum 32/2000 from Department of Economics, University of Oslo. (Cf. A8 – co-authors: Øyvind Eitrheim and Ragnar Nymoen).

D24. "Statistical issues of macroeconomic modelling" Working Paper 2000/12. Oslo: Norges Bank. (Cf. A9)

D25. "Testing the New Keynesian Phillips curve." Working Paper 2002/05 (dated 1 July 2002) Oslo: Norges Bank. Also issued as Memorandum 18/2002 from Department of Economics, University of Oslo and Working Paper 21/2002 from Department of Economics, Norwegian University of Science and Technology. (Cf. A12 - co-authors: Gunnar Bårdsen and Ragnar Nymoen).

D26. "A markup model of inflation for the Euro area". ECB Working Paper 306, February 2004, (Co-author: Christopher Bowdler)

D27. "Modelling inflation in the Euro Area". ECB Working Paper 322, March 2004. A revised version is published as Working Paper 2004/10 (dated June 2004) Oslo: Norges Bank) and Working Paper 6/2004 from Department of Economics, Norwegian University of Science and Technology.

D28. "Testing for a time-varying price-cost markup in the Euro area inflation process." Nuffield College Economics Working Papers 2004-W10 (University of Oxford), University of California San Diego, Department of Economics, Discussion Paper 2004-7 (May 2004), Working Paper 2004/9 (dated June 2004) Oslo: Norges Bank, and Working Paper 5/2004 from Department of Economics, Norwegian University of Science and Technology. (Cf. D26, co-author: Christopher Bowdler)

D29. "The Euro/NOK Exchange Rate after Inflation Targeting: The Interest rate Rules" *Discussion Papers 501* (May 2007), Oslo: Statistics Norway. (Co-author: Roger Bjørnstad).

D30. "Makromodellering av kommunesektorens økonomiske tilpasning [Macroeconomic modelling of the Norwegian local government sector]", *Rapporter 2008/7*, Oslo: Statistisk sentralbyrå. (Co-author: Dag Kolsrud).

D31. "The dynamics of operating income in the Norwegian banking sector", Working Paper 2008/13. Oslo: Norges Bank. (Co-authors: Henrik Andersen and Sigbjørn A. Berg).

D32. "Wealth effects on consumption in financial crises: the case of Norway" *Discussion Papers 616* (April 2010), Oslo: Statistics Norway.

D33. "Credit conditions indices: Controlling for regime shifts in the Norwegian credit market." *Discussion Papers 646* (February 2011), Oslo: Statistics Norway. (Co-author: Tord S. H. Krogh). Also issued as Memorandum 10/2011 from Department of Economics, University of Oslo and *Economics Discussion Papers, No 2011-12*. (<http://www.economics-ejournal.org/economics/discussionpapers/2011-12>)

D34. "Self-reinforcing effects between housing prices and credit: Evidence from Norway." *Discussion Papers 651* (February 2011), Oslo: Statistics Norway. (Co-author: André K. Anundsen). Also issued as Memorandum 13/2011 from Department of Economics, University of Oslo.

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Working papers D20 – D25, D27 –D28 and D31 are downloadable from the Norges Bank’s web-site <http://www.norges-bank.no/english/>

Working papers D26- D27 can be downloaded from the European Central Bank web-site at <http://www.ecb.int/>.

Working Paper D28 can be downloaded from <http://www.econ.ox.ac.uk/Research/WP/PaperDetails.asp?PaperID=719> and <http://www.econ.ucsd.edu/papers/2004.htm>

Discussion paper D29, D32, D33, D34 and Report D30 can be downloaded from the Statistics Norway web-site <http://www.ssb.no/>. Older publications from Statistics Norway can be downloaded from <http://www.ssb.no/histstat/publikasjoner/>

## **E. Presentations (selected)**

- Econometric Society European Meeting (ESEM) (Grenoble 1974, Dublin 1982, Munchen 1989, Toulouse 1997, Santiago di Compostela 1999, Venezia 2002, Madrid 2004, Milano 2008, Oslo 2011)
- Econometric Society European Winter Meeting (Lyngby 1980)
- North American Meeting Econometric Society (San Diego 2004)
- Econometric Society World Congress (Aix-en-Provence 1980, Tokyo 1995)
- European Economic Association Meeting (EEA) (Toulouse 1997)
- Nordic Econometric Meeting (Sandbjerg 2001, Helsinki 2005, Sandbjerg 2011)
- Nordic Economic Meeting (Marstrand 1977, Helsingør 1979, Kungeliv 1981, Mariehavn 1982, Hirtshals 1985)
- Swedish Econometrics’ Day (Stockholm 1980, invited lecture)
- Danish Econometric Society (Sandbjerg 2010, invited lecture)
- Norwegian Economic Association's Annual Research Conference (Oslo (UiO) 1996, Bergen (UiB) 1997, Molde 1998, Bergen (NHH) 2000, Bø 2001, Oslo (UiO) 2002, Sandvika (BI) 2005, Oslo (UiO) 2008, Kristiansand 2010, Bergen (NHH) 2011)
- Project LINK Meeting (Rio de Janeiro 1998, Athens 1999, Oslo 2000, Mexico City 2005, Beijing 2007)
- Economic Commission for Europe (ECE); United Nations (Roma 1983)
- Conference on macroeconomic modelling in the Nordic countries (Lyngby 1984)
- Conference on “The Econometrics of Economic Policy” (Firenze 1995)

- Conference on “Choosing a Monetary Policy Target” (Oslo 1997)
- Conference on "Macroeconomic Transmission Mechanisms" (Trondheim 1999)
- Nordic Meeting of Mathematical Statisticians, (Grimstad 2000, invited lecture)
- Macroeconomic Modelling Conference (Warwick, 2001)
- Workshop on “VAR models for monetary policy analysis”, Riksbanken, Stockholm (2002)
- Workshop on Economic Policy Modelling (Oslo 2007, keynote lecture)
- Stockholm School of Economics (1996, 2004)
- Econometric workshop, Institute for new economic thinking at the Oxford Martin School, University of Oxford (2011)
- Nuffield College, University of Oxford (2002, 2007)
- Department of Economics, University of Aarhus (2002)
- Department of Economics, University of California San Diego (1994, 2002, 2003, 2004)
- Department of Economics, University of California Riverside (2004)
- Department of Economics, University of California Davis (2004)
- Department of Economics, George Washington University; Washington D.C. (2004)
- IGIER, Bocconi University; Milano (2004)
- European University Institute, Firenze (2004)
- Finnish Institute for Industrial Research, ETLA, Helsinki (1986)
- Bank of Ireland, Dublin (1986)
- Bank of Finland, Helsinki (1985, 1986, 1990)
- Danmarks Nationalbank (1987)
- Federal Reserve Board of Governors, Washington D.C. (1994, 2002)
- Bank of International Settlements, Basel (1998, 1999)
- European Central Bank, Frankfurt (2002, 2003)
- Deutsche Bundesbank, Frankfurt (2003)