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Education

Cand. oecon. 1986, University of Oslo

Articles in journals and books

- 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

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

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

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

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

Refereree activity

Empirical Economics

Review of Income and Wealth

Journal of Productivity Analysis.

Energy Journal.

Tourism Management

Others

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