

CURRICULUM VITAE

Name: Helmut Lütkepohl**Date of Birth:** July 26, 1951**Citizenship:** German**Address:** European University Institute

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Email: helmut.luetkepohl@eui.eu**Education**

<i>Institution</i>	<i>Degree</i>	<i>Year</i>	<i>Field</i>
University of Bielefeld	Diplom (Masters)	1977	Mathematics
University of Bielefeld	Doctorate	1981	Economics
University of Osnabrück	Habilitation	1984	Statistics and Econometrics

Academic Experience

1979 - 1981	Junior teaching and research position, Department of Economics, University of Bielefeld, Germany
1981 - 1984	Teaching position, Department of Economics, University of Osnabrück, Germany
1984/85	Visiting Assistant Professor, Department of Economics, University of California, San Diego, U.S.A.
1985 - 1987	Professor of Statistics, Department of Economics, University of Hamburg, Germany
1987 - 1992	Professor of Statistics, Faculty of Economic and Social Sciences, University of Kiel, Germany
1989 (Aug.-Oct.)	University of New England Research Fellow, Armidale, N.S.W., Australia
1992 - 2005	Professor of Econometrics, School of Economics and Business Administration, Humboldt University Berlin, Germany
1994 (Sept.-Nov.)	Visiting Research Fellow, Department of Statistics, Australian National University, Canberra, Australia
Since 2002	Professor of Econometrics at the European University Institute, Florence, Italy (on leave from the Humboldt University until 2005)

Research Interests

Nonlinear regression analysis.
Univariate time series analysis.
Multivariate time series analysis.
Forecasting methods.
Aggregation.
Transmission of monetary policy.

Teaching

Undergraduate Courses

Introductory statistics.
Introductory econometrics.

Graduate Courses

Econometric methods (different levels and courses).
Econometric projects (econometric applications).
Univariate time series.
Multiple time series analysis.
Multivariate methods.
Sampling methods.
Time series econometrics.

Doctoral Thesis Supervision

Dr. Hans-Eggert Reimers, year of degree 1991

Thesis title: *Analyse kointegrierter Variablen mittels vektorautoregressiver Modelle.*

Dr. Uwe Jensen, year of degree 1992

Thesis title: *Herleitung, Berechnung und ökonomische Anwendung von Rao-Distanzen.*

Dr. Holger Claessen, year of degree 1995

Thesis title: *Spezifikation und Schätzung von VARMA-Prozessen unter besonderer Berücksichtigung der Echelon-Form.*

Dr. Helmut Herwartz, year of degree 1995

Thesis title: *Analyse saisonaler Zeitreihen mit Hilfe periodischer Zeitreihenmodelle.*

Dr. Hans-Martin Krolzig, year of degree 1996

Thesis title: *Markov-Switching Vector Autoregressions.*

Dr. Martin Moryson, year of degree 1998

Thesis title: *Testing for Random Walk Coefficients in Regression and State Space Models.*

Dr. Kirstin Hubrich, year of degree 1999

Thesis title: *Cointegration Analysis of a German Monetary System.*

Dr. Holger Bartel, year of degree 1999

Thesis title: *Specifying and Analyzing Multiple Time Series Models.*

Dr. Maike Burda, year of degree 2001

Thesis title: *Testing for Causality with Wald Tests under Nonregular Conditions.*

Dr. Christian Müller, year of degree 2001

Thesis title: *Money Demand in Europe: An Empirical Approach.*

Dr. Alexander Benkwitz, year of degree 2002

Thesis title: *The Software JMulTi: Concept, Development, and Application in VAR Analysis.*

Dr. Carsten Trenkler, year of degree 2002

Thesis title: *Testing for the Cointegrating Rank in the Presence of Level Shifts.*

Dr. Ralf Brüggemann, year of degree 2003

Thesis title: *Model Reduction Methods for Vector Autoregressive Processes.*

Dr. Markus Krätzig, year of degree 2005

Thesis title: *A Software Framework for Data Based Analysis.*

Maria Eleftheriou, Ph.D., year of degree 2006

Thesis title: *Empirical Essays on Interest Rate Rules.*

Dejan Krusec, Ph.D., year of degree 2006

Thesis title: *Structural Vector Error Correction (SVEC) Models for Fiscal and Monetary Policy Analysis.*

Sebastian Watzka, Ph.D., year of degree 2007

Thesis title: *Essays in Applied Macroeconometrics.*

Christian Kascha, Ph.D., year of degree 2007

Thesis title: *Three Essays in Time Series Econometrics.*

Georgios Alaveras, Ph.D., year of degree 2009

Thesis title: *Convergence in Europe: An Alternative Methodology.*

Major Administrative Duties

Member of the Faculty Committee (various terms in Kiel and Berlin).

Chairman of the Examination Committee, University of Kiel 1991/92.

Member of the Academic Senate, Humboldt University Berlin 1994/95.

Dean of the School of Economics and Business Administration, Humboldt University Berlin 1998 - 2000.

Head of the Economics Department, European University Institute, Florence, 2006-2008.

Service to the Profession and Related Activities

Associate Editor of the *Journal of Econometrics* (1992-1997), *Econometric Theory* (since 1994), *Econometric Reviews* (1996-2004), the *Journal of Applied Econometrics* (1998-2006), *Empirical Economics* (since 1998), *Macroeconomic Dynamics* (since 1997) and *CESifo Economic Studies* (since 2003).

Advisor/Editorial Board member of *Statistical Papers* since 1992.

Member of the Editorial Board of the *Wiley Series in Financial Economics and Quantitative Analysis* since 1992.

Member of the Programme Committee of the *European Meeting of the Econometric Society* 1989, 1991, 1993, 1996 (Econometrics Chairman), 1998, 2002, 2006, 2007, 2008, 2009.

Member of the Programme Committee of the *World Congress of the Econometric Society* 1995.

Regional Consultant of the European Section of the Econometric Society 1998 - 2002.

Chairman of the *Fifth Meeting of the European Conference Series in Quantitative Economics and Econometrics (EC)²* 1994.

Referee for numerous journals, the Deutsche Forschungsgemeinschaft and the U.S. National Science Foundation.

Chairman of the Econometrics Committee of the *Verein für Socialpolitik* January 2000 - December 2003.

Member of the Scientific Advisory Council of the *ifo Institute* 2000-2007.

Invited Conference Presentations and Special Lectures since 2008

Forecasting Euro-Area Variables with German Pre-EMU Data

Euro Area Business Cycle Network Conference on Using Euro Area Data: Issues and Consequences for Economic Analysis, Cambridge, 26-28 March 2008.

Testing for the Cointegrating Rank of a Vector Autoregressive Process with Uncertain Deterministic Trend Term

International Workshop in Recent Advances in Time Series Analysis, Cyprus, 8-11 June 2008.

Multivariate Time Series Analysis

COMISEF Tutorial on Advanced Econometrics, Rome, 12-14 June 2008.

A Statistical Comparison of Alternative Identification Schemes for Monetary Policy Shocks

5th Eurostat Colloquium on Modern Tools for Business Cycle Analysis, Luxembourg, 29 September - 1 October 2008.

Forecasting aggregated time series variables: a survey

First Macroeconomic Forecasting Conference, Rome, 27 March 2009.

Structural Vector Autoregressions with Markov Switching

ZEW Conference "Recent Developments in Macroeconomics", Mannheim, 7 - 8 July 2009.

Forecasting Annual Inflation Based on Seasonal Monthly Data

Conference on “Periodicity, Non-stationarity, and Forecasting of Economic and Financial Time Series”, Kolding, Denmark, 21 - 23 August 2009.

Forecasting Aggregated Time Series Variables – A Survey

Statistische Woche Wuppertal 2009, 5 - 8 October 2009.

Honors

Member of the Econometrics Committee of the *Verein für Socialpolitik* 1987.

Fellow of the *Journal of Econometrics* 1989.

Member of the *International Statistical Institute* since 1990.

University of Helsinki Medal 1994.

Econometric Theory Award multa scripsit 1997.

Publications

Doctoral Thesis

An Alternative Approach to Univariate and Multivariate Time Series Analysis, Fakultät für Wirtschaftswissenschaften, Universität Bielefeld.

Books

- (1) *Introduction to the Theory and Practice of Econometrics*, New York: John Wiley & Sons, 1982
(together with G.G. Judge, R.C. Hill, W.E. Griffiths & T.-C. Lee)
Chinese translation 1989.
- (2) *Instructor's Manual to Accompany Introduction to the Theory and Practice of Econometrics*, New York: John Wiley & Sons, 1982
(together with G.G. Judge, R.C. Hill, W.E. Griffiths & T.-C. Lee)
- (3) *The Theory and Practice of Econometrics, Second Edition*, New York: John Wiley & Sons, 1985
(together with G.G. Judge, R.C. Hill, W.E. Griffiths & T.-C. Lee)
- (4) *Prognose aggregierter Zeitreihen*, Göttingen: Vandenhoeck & Ruprecht, 1986.
- (5) *Forecasting Aggregated Vector ARMA Processes*, Berlin: Springer-Verlag, 1987.
- (6) *Introduction to the Theory and Practice of Econometrics, Second Edition*, New York: John Wiley & Sons, 1988
(together with G.G. Judge, R.C. Hill, W.E. Griffiths & T.-C. Lee).
Chinese translation 1993.
- (7) *Instructor's Manual to Accompany Introduction to the Theory and Practice of Econometrics, Second Edition*, New York: John Wiley & Sons, 1988
(together with G.G. Judge, R.C. Hill, W.E. Griffiths & T.-C. Lee).
- (8) *Introduction to Multiple Time Series Analysis*, Berlin: Springer-Verlag, 1991.
- (9) *MulTi — A Menu-Driven GAUSS Program for Multiple Time Series Analysis*, Kiel: Institut für Statistik und Ökonometrie, Universität Kiel, 1992
(together with K. Haase, H. Claessen, M. Moryson & W. Schneider).
- (10) *Handbook of Matrices*, Chichester: John Wiley & Sons, 1996.
- (11) *New Introduction to Multiple Time Series Analysis*, Berlin: Springer-Verlag, 2005.

Edited Books and Special Issues

- (1) *Readings in Econometric Theory and Practice*, Amsterdam: North-Holland, 1992 (Editor together with W.E. Griffiths & M.E. Bock).
- (2) *Nonparametric Modelling, Annals of Econometrics*, Amsterdam: Elsevier, 1997 (Editor).
- (3) *Money Demand in Europe*, Heidelberg: Physica-Verlag, 1999 (Editor together with J. Wolters).
- (4) *Econometric Studies: A Festschrift in Honour of Joachim Frohn*, Münster: LIT Verlag, 2001 (Editor together with R. Friedmann & L. Knüppel).
- (5) *Applied Time Series Econometrics*, Cambridge: Cambridge University Press, 2004 (Editor together with M. Kräätzig). Chinese translation 2009.
- (6) *Unit Root and Cointegration Testing*, Special Issue of *Econometric Theory*, 2008 (Editor with P.M.M. Rodrigues).

Articles in Refereed Journals

- (1) Slices for Proper Actions of Non-compact Lie Groups, *Bulletin of the Greek Mathematical Society*, 18 (1977), 149-156 (together with H. Abels).
- (2) Approximation of Arbitrary Distributed Lag Structures by a Modified Polynomial Lag: An Extension, *Journal of the American Statistical Association*, 75 (1980), 428-430.
- (3) A Model for Non-negative and Non-positive Distributed Lag Functions, *Journal of Econometrics*, 16 (1981), 211-219.
- (4) Discounted Polynomials for Multiple Time Series Model Building, *Biometrika*, 69 (1982), 107-115.
- (5) Non-causality Due to Omitted Variables, *Journal of Econometrics*, 19 (1982), 367-378.
- (6) Differencing Multiple Time Series: Another Look at Canadian Money and Income Data, *Journal of Time Series Analysis*, 3 (1982), 235-243.
- (7) Non-linear Least Squares Estimation under Non-linear Equality Constraints, *Economics Letters*, 13 (1983), 191-196.

- (8) The Optimality of Rational Distributed Lags: A Comment, *International Economic Review*, 25 (1984), 503-506.
- (9) Linear Aggregation of Vector Autoregressive Moving Average Processes, *Economics Letters*, 14 (1984), 345-350.
- (10) Linear Transformations of Vector ARMA Processes, *Journal of Econometrics*, 26 (1984), 283-293.
- (11) Forecasting Contemporaneously Aggregated Vector ARMA Processes, *Journal of Business & Economic Statistics*, 2 (1984), 201-214.
- (12) Comparison of Criteria for Estimating the Order of a Vector Autoregressive Process, *Journal of Time Series Analysis*, 6 (1985), 35-52, Correction, 8 (1987), 373.
- (13) The Joint Asymptotic Distribution of Multistep Prediction Errors of Estimated Vector Autoregressions, *Economics Letters*, 17 (1985), 103-106.
- (14) Forecasting Vector ARMA Processes With Systematically Missing Observations, *Journal of Business & Economic Statistics*, 4 (1986), 375-390.
- (15) Forecasting Temporally Aggregated Vector ARMA Processes, *Journal of Forecasting*, 5 (1986), 85-95.
- (16) Comparison of Predictors for Temporally and Contemporaneously Aggregated Time Series, *International Journal of Forecasting*, 2 (1986), 461-475.
- (17) Asymptotic Distribution of the Moving Average Coefficients of an Estimated Vector Autoregressive Process, *Econometric Theory*, 4 (1988), 77-85.
- (18) Prediction Tests for Structural Stability, *Journal of Econometrics*, 39 (1988), 267-296.
- (19) Bemerkung zur Lösung der Yule-Walker-Gleichungen, *Metrika*, 35 (1988), 287-289 (together with E.-O. Maschke).
- (20) Prediction Tests for Structural Stability of Multiple Time Series, *Journal of Business & Economic Statistics*, 7 (1989), 129-135.
- (21) The Stability Assumption in Tests of Causality Between Money and Income, *Empirical Economics*, 14 (1989), 139-150.
- (22) Testing for Nonnormality of Autoregressive Time Series, *Computational Statistics Quarterly*, 5 (1989), 151-168 (together with W. Schneider).
- (23) A Note on the Asymptotic Distribution of Impulse Response Functions of Estimated VAR Models with Orthogonal Residuals, *Journal of Econometrics*, 42 (1989), 371-376.

- (24) Prediction of Temporally Aggregated Systems Involving both Stock and Flow Variables, *Statistical Papers*, 30 (1989), 279-293.
- (25) Asymptotic Distributions of Impulse Response Functions and Forecast Error Variance Decompositions of Vector Autoregressive Models, *Review of Economics and Statistics*, 72 (1990), 116-125.
- (26) Measures of Multivariate Skewness and Kurtosis for Tests of Nonnormality, *Statistical Papers*, 32 (1991), 179-193 (together with B. Theilen).
- (27) Estimating Orthogonal Impulse Responses via Vector Autoregressive Models, *Econometric Theory*, 7 (1991), 487-496 (together with Don S. Poskitt).
- (28) Impulse Response Analysis of Co-integrated Systems, *Journal of Economic Dynamics and Control*, 16 (1992), 53-78 (together with H.-E. Reimers).
- (29) Granger-causality in Cointegrated VAR Processes: The Case of the Term Structure, *Economics Letters*, 40 (1992), 263-268 (together with H.-E. Reimers).
- (30) MulTi – A Menu-Driven GAUSS Program for Multiple Time Series Analysis, *Computational Statistics*, 8 (1993), 161-163.
- (31) The Sources of the U.S. Money Demand Instability, *Empirical Economics*, 18 (1993), 729-743.
- (32) Interpretation of Cointegration Relations – Comments on "Estimating Systems of Trending Variables" by Søren Johansen, *Econometric Reviews*, 13 (1994), 391-394.
- (33) Stabilitätsanalyse der bundesdeutschen Geldnachfrage anhand alternativer Ansätze zur Modellierung variierender Regressionskoeffizienten, *Kredit und Kapital*, 28 (1995), 107-133 (together with M. Moryson & J. Wolters).
- (34) Specification of Varying Coefficient Time Series Models via Generalized Flexible Least Squares, *Journal of Econometrics*, 70 (1996), 261-290 (together with H. Herwartz).
- (35) Testing for Nonzero Impulse Responses in Vector Autoregressive Processes, *Journal of Statistical Planning and Inference*, 50 (1996), 1-20.
- (36) Testing for Causation Using Infinite Order Vector Autoregressive Processes, *Econometric Theory*, 12 (1996), 61-87 (together with D.S. Poskitt).
- (37) Specification of Echelon-Form VARMA Models, *Journal of Business & Economic Statistics*, 14 (1996), 69-79 (together with D.S. Poskitt).
- (38) Infinite Order Cointegrated Vector Autoregressive Processes: Estimation and Inference, *Econometric Theory*, 12 (1996), 814-844 (together with P. Saikkonen).

- (39) Making Wald Tests Work for Cointegrated VAR Systems, *Econometric Reviews*, 15 (1996), 369-386 (together with Juan J. Dolado).
- (40) A Review of Nonparametric Time Series Analysis, *International Statistical Review*, 65 (1997), 49-72 (together with W. Härdle & R. Chen).
- (41) Modified Wald Tests under Nonregular Conditions, *Journal of Econometrics*, 78 (1997), 315-332 (together with M.M. Burda).
- (42) Analysis of Cointegrated VARMA Processes, *Journal of Econometrics*, 80 (1997), 223-239 (together with H. Claessen).
- (43) Impulse Response Analysis in Infinite Order Cointegrated Vector Autoregressive Processes, *Journal of Econometrics*, 81 (1997), 127-157 (together with P. Saikkonen).
- (44) Estimating the Kronecker Indices of Cointegrated Echelon-form VARMA Models, *Econometrics Journal*, 1 (1998), C76-C99 (together with H. Bartel).
- (45) A Money Demand System for German M3, *Empirical Economics*, 23 (1998), 371-386 (together with J. Wolters).
- (46) Modeling the Demand for M3 in the Unified Germany, *Review of Economics and Statistics*, 80 (1998), 399-409 (together with J. Wolters & T. Teräsvirta).
- (47) Local Power of Likelihood Ratio Tests for the Cointegrating Rank of a VAR Process, *Econometric Theory*, 15 (1999), 50-78 (together with P. Saikkonen).
- (48) A Lag Augmentation Test for the Cointegrating Rank of a VAR Process, *Economics Letters*, 63 (1999), 23-27 (together with P. Saikkonen).
- (49) Investigating Stability and Linearity of a German M1 Money Demand Function, *Journal of Applied Econometrics*, 14 (1999), 511-525 (together with T. Teräsvirta und J. Wolters).
- (50) Testing for the Cointegrating Rank of a VAR Process with a Time Trend, *Journal of Econometrics*, 95 (2000), 177-198 (together with P. Saikkonen).
- (51) Testing for the Cointegrating Rank of a VAR Process with an Intercept, *Econometric Theory*, 16 (2000), 373-406 (together with P. Saikkonen).
- (52) Multivariate Volatility Analysis of VW Stock Prices, *International Journal of Intelligent Systems in Accounting, Finance & Management*, 9 (2000), 35-54 (together with H. Herwartz).
- (53) Trend Adjustment Prior to Testing for the Cointegrating Rank of a Vector Autoregressive Process, *Journal of Time Series Analysis*, 21 (2000), 435-456 (together with P. Saikkonen).

- (54) Problems Related to Bootstrapping Impulse Responses of Autoregressive Processes, *Econometric Reviews*, 19 (2000), 69-103 (together with A. Benkwitz & M. Neumann).
- (55) Testing for the Cointegrating Rank of a VAR Process with Structural Shifts, *Journal of Business & Economic Statistics*, 18 (2000), 451-464 (together with P. Saikkonen).
- (56) Testing for Unit Roots in Time Series with Level Shifts, *Allgemeines Statistisches Archiv*, 85 (2001), 1-25 (together with P. Saikkonen).
- (57) Comparison of Bootstrap Confidence Intervals for Impulse Responses of German Monetary Systems, *Macroeconomic Dynamics*, 5 (2001), 81-100 (together with A. Benkwitz & J. Wolters).
- (58) A Review of Systems Cointegration Tests, *Econometric Reviews*, 20 (2001), 247-318 (together with K. Hubrich & P. Saikkonen).
- (59) On the Reliability of Chow-type Tests for Parameter Constancy in Multivariate Dynamic Models, *Economics Letters*, 73 (2001), 155-160 (together with B. Candelon).
- (60) Maximum Eigenvalue versus Trace Tests for the Cointegrating Rank of a VAR Process, *Econometrics Journal*, 4 (2001), 287-310 (together with P. Saikkonen & C. Trenkler).
- (61) Unit Root Tests for Time Series with Level Shifts: A Comparison of Different Proposals, *Economics Letters*, 75 (2002), 109-114 (together with M. Lanne).
- (62) Testing for a Unit Root in a Time Series with a Level Shift at Unknown Time, *Econometric Theory*, 18 (2002), 313-348 (together with P. Saikkonen).
- (63) Comparison of Unit Root Tests for Time Series with Level Shifts, *Journal of Time Series Analysis*, 23 (2002), 667-685 (together with M. Lanne & P. Saikkonen).
- (64) Comparison of Tests for the Cointegrating Rank of a VAR Process with a Structural Shift, *Journal of Econometrics*, 113 (2003), 201-229 (together with P. Saikkonen & C. Trenkler).
- (65) Test Procedures for Unit Roots in Time Series with Level Shifts at Unknown Time, *Oxford Bulletin of Economics and Statistics*, 65 (2003), 91-115 (together with M. Lanne & P. Saikkonen).
- (66) Transmission of German Monetary Policy in the Pre-Euro Period, *Macroeconomic Dynamics*, 7 (2003), 711-733 (together with J. Wolters).
- (67) Testing for the Cointegrating Rank of a VAR Process with Level Shift at Unknown Time, *Econometrica*, 72 (2004), 647-662 (together with P. Saikkonen & C. Trenkler).

- (68) On Unit Root Tests in the Presence of Transitional Growth, *Economics Letters*, 84 (2004), 323-327 (together with B. Lucke).
- (69) A Note on Testing Restrictions for the Cointegration Parameters of a VAR with I(2) Variables, *Econometric Theory*, 21 (2005), 653-658 (together with S. Johansen).
- (70) Uncovered Interest Rate Parity and the Expectations Hypothesis of the Term Structure: Empirical Results for the U.S. and Europe, *Applied Economics Quarterly*, 51 (2005), 143-154 (together with R. Brüggemann).
- (71) Practical Problems with Reduced-rank ML Estimators for Cointegration Parameters and a Simple Alternative, *Oxford Bulletin of Economics and Statistics*, 67 (2005), 673-690 (together with R. Brüggemann).
- (72) Break Date Estimation for VAR Processes with Level Shift with an Application to Cointegration Testing, *Econometric Theory*, 22 (2006), 15-68 (together with P. Saikkonen & C. Trenkler).
- (73) A Small Monetary System for the Euro Area Based on German Data, *Journal of Applied Econometrics*, 21 (2006), 683-702 (together with R. Brüggemann).
- (74) Residual Autocorrelation Testing for Vector Error Correction Models, *Journal of Econometrics*, 134 (2006), 579-604 (together with R. Brüggemann & P. Saikkonen).
- (75) Structural Vector Autoregressive Analysis for Cointegrated Variables, *Allgemeines Statistisches Archiv*, 90 (2006), 75-88.
- (76) Problems Related to Over-identifying Restrictions for Structural Vector Error Correction Models, *Economics Letters*, 99 (2008), 512-515.
- (77) Testing for the Cointegrating Rank of a VAR Process with Level Shift and Trend Break, *Journal of Time Series Analysis*, 29 (2008), 331-358 (together with C. Trenkler & P. Saikkonen).
- (78) Forecasting Euro Area Variables with German Pre-EMU Data, *Journal of Forecasting*, 27 (2008), 465-481 (together with R. Brüggemann & M. Marcellino).
- (79) Identifying Monetary Policy Shocks via Changes in Volatility, *Journal of Money, Credit and Banking*, 40 (2008), 1131-1149 (together with M. Lanne).
- (80) Testing for the Cointegrating Rank of a Vector Autoregressive Process with Uncertain Deterministic Trend Term, *Econometrics Journal*, forthcoming (together with M. Demetrescu and P. Saikkonen).
- (81) Structural Vector Autoregressions with Nonnormal Residuals, *Journal of Business & Economic Statistics*, forthcoming (together with M. Lanne).

- (82) Structural Vector Autoregressions with Markov Switching, *Journal of Economic Dynamics and Control*, forthcoming (together with M. Lanne and K. Maciejowska).
- (83) Acquisition of Information and Share Prices: An Empirical Investigation of Cognitive Dissonance, *German Economic Review*, forthcoming (together with E. Argentesi and M. Motta).

Miscellaneous other Articles

- (1) The Impact of Omitted Variables on the Structure of Multiple Time Series, in O.D. Anderson (Ed.), *Time Series Analysis: Theory and Practice 2*, Amsterdam: North-Holland, 1982, 143-159.
- (2) Prognose multipler Zeitreihen, in J. Frohn (Ed.), *Zur Spezifizierung und Analyse ökonomischer Modelle*, Göttingen: Vandenhoeck & Ruprecht, 1984, 90-108.
- (3) Comparison of Three Predictors for Contemporaneously Aggregated Time Series, *Methods of Operations Research*, 50 (1985), 317-333.
- (4) Prognose und Interpretation cointegrierter Systeme, in G. Nakhaeizadeh & K.-H. Vollmer (Eds.), *Anwendungsaspekte von Prognoseverfahren*, Heidelberg: Physica-Verlag, 1991, 1-17.
- (5) Analyse trendbehafteter multipler Zeitreihen, *Allgemeines Statistisches Archiv*, 75 (1991), 103-123.
- (6) Testing for Time Varying Parameters in Vector Autoregressive Models, in W.E. Griffiths, H. Lütkepohl & M.E. Bock (Eds.), *Readings in Econometric Theory and Practice*, Amsterdam: North-Holland, 1992, 243-264.
- (7) Testing for Causation Between Two Variables in Higher-Dimensional VAR Models, in H. Schneeweiß & K.F. Zimmermann (Eds.), *Studies in Applied Econometrics*, Heidelberg: Physica-Verlag, 1993, 75-91.
- (8) Kointegration und gemeinsame Trends, in K. H. Oppenländer (Ed.), *Konjunkturindikatoren: Fakten, Analysen, Verwendung*, München: Oldenbourg Verlag, 1995, 144-176.
- (9) Konjunkturanalyse mit Markov-Regimewechselmodellen, in K. H. Oppenländer (Ed.), *Konjunkturindikatoren: Fakten, Analysen, Verwendung*, München: Oldenbourg Verlag, 1995, 177-196 (together with H.-M. Krolzig).
- (10) Nichtparametrische Verfahren zur Analyse und Prognose von Finanzmarktdaten, in G. Bol, G. Nakhaeizadeh & K.-H. Vollmer (Eds.), *Finanzmarktanalyse und -prognose mit innovativen quantitativen Verfahren*, Heidelberg: Physica-Verlag, 1996, 145-171 (together with R. Tschernig).

- (11) Statistische Modellierung von Volatilitäten, *Allgemeines Statistisches Archiv*, 81 (1997), 62-84.
- (12) Die Geldnachfrage für M3: Neue Ergebnisse für das vereinigte Deutschland, *ifo-Studien*, 43 (1997), 35-54 (together with J. Wolters).
- (13) Editor's Introduction: Nonparametric Dynamic Modelling, *Journal of Econometrics*, 81 (1997), 1-5.
- (14) Impulse Response Analysis of Vector Autoregressive Processes, in Heij, C., Schumacher, H., Hanzon, B. & C. Praagman (Eds.), *System Dynamics in Economic and Financial Models*, Chichester: John Wiley, 1997, 299-320 (together with J. Breitung).
- (15) Comment on "Multivariate Structural Time Series Models" by A.C. Harvey and S.J. Koopman, in C. Heij, J.M. Schumacher, B. Hanzon & K. Praagman (Eds.), *System Dynamics in Economic and Financial Models*, Chichester: John Wiley, 1997, 287-291.
- (16) Money Demand in Europe: Editors' Preface, *Empirical Economics*, 23 (1998), 263-266 (together with J. Wolters).
- (17) Consistent Estimation of the Number of Cointegration Relations in a Vector Autoregressive Model, in R. Galata & H. Küchenhoff (Eds.), *Econometrics in Theory and Practice*, Heidelberg: Physica-Verlag, 1998, 87-100 (together with D.S. Poskitt).
- (18) Likelihood Based Systems Cointegration Tests, *Prague Stochastics 98*, 1998, 361-366.
- (19) Stabilität der Geldnachfrage in der Bundesrepublik Deutschland, in Nordrhein-Westfälische Akademie der Wissenschaften (Hrsg.), *Vorträge N 437*, Opladen: Westdeutscher Verlag, 1998, 23-36.
- (20) Vector Autoregressive Analysis, in S.B. Dahiya (Ed.), *The Current State of Economic Science*, Vol. 1, Rohtak: Spellbound Publications, 1999, 345-369.
- (21) Order Selection in Testing for the Cointegrating Rank of a VAR Process, in R.F. Engle & H. White (Eds.), *Cointegration, Causality, and Forecasting: A Festschrift in Honour of Clive W.J. Granger*, Oxford: Oxford University Press, 1999, 168-199 (together with P. Saikkonen).
- (22) Asymptotic Inference on Nonlinear Functions of the Coefficients of Infinite Order Cointegrated VAR Processes, in W.A. Barnett, D.F. Hendry, S. Hylleberg, T. Teräsvirta, D. Tjøstheim & A. Würtz (Eds.), *Nonlinear Econometric Modeling in Time Series Analysis*, Cambridge: Cambridge University Press, 2000, 165-201 (together with P. Saikkonen).

- (23) Bootstrapping Impulse Responses in VAR Analyses, in J.G. Bethlehem & P.G.M. van der Heijden (Eds.), *COMPSTAT Proceedings in Computational Statistics 2000*, Heidelberg: Physica-Verlag, 2000, 109-119.
- (24) Vector Autoregressions, Chapter 32 in B. Baltagi (Ed.), *A Companion to Theoretical Econometrics*, Oxford: Blackwell, 2001, 678-699.
- (25) Comment on Essays on Current State and Future Challenges of Econometrics, *Journal of Econometrics*, 100 (2001), 81-82.
- (26) Unit Root Tests for Time Series with a Structural Break when the Break Point is Known, Chapter 12 in C. Hsiao, K. Morimune & J.L. Powell (Eds.), *Nonlinear Statistical Modeling*, Cambridge: Cambridge University Press, 2001, 327-348 (together with C. Müller & P. Saikkonen).
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