ALLEGATO 4)

FORMATO EUROPEO PER IL CURRICULUM VITAE

INFORMAZIONI PERSONALI

Nome	RAHBEK, ANDERS CHRISTIAN
Indirizzo	[redacted]
Nazionalità	Danish

ESPERIENZA LAVORATIVA

• Date (da – a)	**2008-**
• Nome e indirizzo del datore di lavoro	University of Copenhagen, Department of Economics, Oester Farimagsgade 5, 1353 Copenhagen K, Denmark.
• Tipo di azienda o settore	Research and Education
• Tipo di impiego	Professor of Econometrics
• Principali mansioni e responsabilità	Research; Supervision of PhD and Master students; Lecturing.
• Date (da – a)	**1999-2008**
• Nome e indirizzo del datore di lavoro	University of Copenhagen, Department of Mathematical Sciences, Universitetsparken 5, 2100 Copenhagen Ø, Denmark.
• Tipo di azienda o settore	Research and Education
• Tipo di impiego	Professor and Associate Professor of Econometrics
• Principali mansioni e responsabilità	Research; Supervision of PhD and Master students; Lecturing.
• Date (da – a)	**2011-2012**
• Nome e indirizzo del datore di lavoro	Department of Economics and Said Business School, University of Oxford.
• Tipo di azienda o settore	Research and Education
• Tipo di impiego	Professor in Hilary Terms.
• Principali mansioni e responsabilità	Research and Lecturing.
• Date (da – a)	**1996-1999**
• Nome e indirizzo del datore di lavoro	University of Copenhagen, Department of Mathematical Sciences, Universitetsparken 5, 2100 Copenhagen Ø, Denmark.
• Tipo di azienda o settore	Research and Education
• Tipo di impiego	Assistant Professor of Econometrics

• Principali mansioni e responsabilità	Research; Supervision of PhD and Master students; Lecturing.

ISTRUZIONE E FORMAZIONE

• Date (da – a)	1992-1996
• Nome e tipo di istituto di istruzione o formazione	PhD in Econometrics and Mathematical Statistics, University of Copenhagen.
• Principali materie / abilità professionali oggetto dello studio	Financial Econometrics and Time Series Analysis
• Qualifica conseguita	PhD
• Livello nella classificazione nazionale (se pertinente)	Dottorato di Ricerca

• Date (da – a)	1990-1991
• Nome e tipo di istituto di istruzione o formazione	Econometrics and Mathematical Economics, London School of Economics.
• Principali materie / abilità professionali oggetto dello studio	Econometrics and Mathematical Economics
• Qualifica conseguita	M.Sc. Econometrics (awarded with distinction)

• Date (da – a)	1986-1992
• Nome e tipo di istituto di istruzione o formazione	Econometrics and Mathematical Economics, University of Copenhagen.
• Principali materie / abilità professionali oggetto dello studio	Econometrics and Mathematical Economics
• Qualifica conseguita	M.Sc.
• Livello nella classificazione nazionale (se pertinente)	Master di I livello

CAPACITÀ E COMPETENZE PERSONALI

Expert in financial econometrics, and econometric methodology and theory for econometric time series models. Several publications in journals including Econometrica, and Journal of Econometrics.

PRIMA LINGUA Danish

ALTRE LINGUE

	ENGLISH
• Capacità di lettura	Excellent
• Capacità di scrittura	Excellent
• Capacità di espressione orale	Excellent

	ITALIAN
• Capacità di lettura	Good
• Capacità di scrittura	Good
• Capacità di espressione orale	Good
CAPACITÀ E COMPETENZE RELAZIONALI	Rich experience working in multi-cultural and international teams at universities, as well as co-authoring research. In addition, rich experience leading research projects with international collaborators.
CAPACITÀ E COMPETENZE ORGANIZZATIVE	Rich experience in leading large (up to 1.5 million Euro) research projects. Team leader for "Econometrics", supervision of PhD and Master students. Skills aquired by work at University of Copenhagen since 1996, as well as at University of Oxford (2011-2012).
CAPACITÀ E COMPETENZE TECNICHE	Rich expericence in international research and publications in leading international journals including Econometrica and Journal of Econometrics. Pleses see the attached list of publications (Allegato A).
ALLEGATI	Allegato A: List of Publications Allegato B: Principal Investigator of Research Projects and Awards Allegato C: PhD certificate (w. Italian translation) Allegato D: Passport.

Date,
25/6 · 2024

Signature

Allegato A: List of Publications

2024	High-Dimensional Cointegration and Kuramoto Inspired Systems, Stærk-Østergaard, J., Rahbek, A. and S. Ditlevsen, ***SIAM Journal of Applied Dynamical Systems,*** 23:236-255.
	Penalized Quasi-Likelihood Estimation and Model Selection with Parameters on the Boundary of the Parameter Space, Nielsen, H.B., and Rahbek, A., ***The Econometrics Journal,*** 27:107–125.
	Specification Tests for GARCH Processes with Nuisance Parameters on the Boundary, Cavaliere, G., Perera, I. and A. Rahbek, ***Journal of Business and Economic Statistics,*** 197-214.
	Tail behavior of ACD models and consequences for likelihood-based estimation, Cavaliere, G., Mikosch, T., Rahbek, A. and F. Vilandt, ***Journal of Econometrics,*** 238, Issue 2.
	The Validity of Bootstrap Testing for Threshold Autoregression, Goracci, G., Giannerini, S. and Rahbek, A., ***Journal of Econometrics,*** 239, Issue 1.
2023	Bootstrap Inference for Hawkes and General Point Processes, Cavaliere, G., Lu, Y., Rahbek, A., and Østergaard, J.S., ***Journal of Econometrics,*** 235:133-165.
	Dynamic Conditional Eigenvalue GARCH, Hetland. S.T., Pedersen, R.S. and Rahbek, A., ***Journal of Econometrics,*** 237, Issue 2.
	The Econometrics of Financial Duration Modeling, Cavaliere, G., Mikosch, T., Rahbek, A., and Vilandt, F., *Working paper (arXiv:2208.02098), submitted.*
2022	Bootstrap Inference on the Boundary of the Parameter Space with Application to Conditional Volatility Models, Cavaliere, G., H.B. Nielsen, R.S. Pedersen and Rahbek, A., ***Journal of Econometrics,*** 227:241-26.3
2021	Bootstrapping Non-Stationary Stochastic Volatility, Boswijk, H. P., Cavaliere, G., Georgiev, I. and Rahbek, A., ***Journal of Econometrics,*** 224:161-180.
	A Primer on Bootstrap Testing of Hypotheses in Time Series Models: with an application to double autoregressive models, Cavaliere, G. and Rahbek, A., ***Econometric Theory,*** 37:1-48.
	An Introduction to Bootstrap Theory in Time Series Econometrics, Cavaliere, G., Nielsen, H.B. and Rahbek, A., ***Oxford Research Encyclopedia of Economics and Finance.*** Hamilton, J. H., Dixit, A., Edwards, S. & Judd, K. (eds.). Oxford University Press
2020	Bootstrapping Noncausal Autoregressions: with Applications to Explosive Bubble Modeling, Cavaliere, G., Nielsen, H.B., and Rahbek, A., ***Journal of Business and Economic Statistics,*** 38:55-67.
2019	Testing GARCH-X Type Models, Pedersen, R.S., and A. Rahbek, ***Econometric Theory,*** 35:1012-1047.
2018	The Fixed Volatility Bootstrap for a Class of ARCH(q) Models, Cavaliere, G. Pedersen, R.S., and Rahbek, A. ***Journal of Time Series Analysis,*** 39:920 - 941.
2017	Oscillating Systems with Cointegrated Phase Processes, Ditlevsen, S., Østergaard, J.S. and Rahbek, A., ***Journal of Mathematical Biology,*** 75:845-883.
	On the Consistency of Bootstrap Testing for a Parameter on the Boundary of the Parameter Space, Cavaliere, G., Nielsen, H.B., and Rahbek,, A., ***Journal of Time Series Analysis,*** 38:513–534.
2016	Inference on Co-integration Parameters in Heteroskedastic Vector Autoregress- ions, Boswijk, H.P., Cavaliere, C., Rahbek, A., and Taylor, A.M.R., ***Journal of Econometrics,*** 192:64-85.

Modeling Corporate Defaults: Poisson Autoregressions with Exogenous Covar-iates (PARX), Agosto, A., Cavaliere, G., Kristensen, D. and A. Rahbek, ***Journal of Empirical Finance***, 38:640–663.

Nonstationary GARCH with t-Distributed Innovations, Pedersen, R.S. and Rahbek, A., ***Economics Letters***, 138:19-21.

Determining the Cointegration Rank in Heteroskedastic VAR Models of Unknown Order, Cavaliere, G., de Angelis, L., Rahbek, A. and Taylor, A.M.R., ***Econometric Theory***, 1-34.

2015 Bootstrap Testing of Hypotheses on Cointegration Relations in VAR Models, Cavaliere, G., Nielsen, H.B., and Rahbek, A., ***Econometrica***, 83:813-831.

Bootstrap Determinination of the Co-integration Rank in VAR models with Unrestricted Deterministic Components, Cavaliere, G.,Rahbek, A. and Taylor, A.M.R., ***Journal of Time Series Analysis***, 36:272-289.

A Comparison of Sequential and Information-based Methods for Determining the Co-integration Rank in Heteroskedastic VAR Models, Cavaliere, G., de Angelis, L., Rahbek, A. and Taylor, A.M.R., ***Oxford Bulletin of Economics and Statistics***, 77:106-128.

2014 Unit Root Vector Autoregression with Volatility Induced Stationarity, Nielsen, H.B. and Rahbek, A., ***Journal of Empirical Finance***, 29:144-167.

Multivariate Variance Targeting in the BEKK-GARCH Model, Pedersen, R.S., and Rahbek, A., ***Econometrics Journal***, 17:24-55.

Bootstrap Determination of the Cointegration Rank in Heteroskedastic VAR Models, Cavaliere , G., Rahbek, A., and Taylor, A.M.R., ***Econometric Reviews***, 33:606–650.

2013 Testing and Inference in Nonlinear Cointegration Vector Error Correction Mo-dels, Kristensen, D., and Rahbek, A., ***Econometric Theory***, 29:1238-1288.

2012 Bootstrap Determination of the Cointegration Rank in VAR Models, Cavaliere, G., Rahbek, A. and Taylor, A.M.R., ***Econometrica***, 80:1721-1740.

2011 Estimation and Asymptotic Inference in the First Order AR-ARCH Model, Lange, T., Rahbek, A. and Jensen, S.T., ***Econometric Reviews***, 30:129-153.

An I(2) Cointegration Model with Piecewise Linear Trends, Kurita, T., Nielsen, H.B. and Rahbek, A., ***Econometrics Journal***, 14:131-155.

2010 Cointegration Rank Testing under Conditional Heteroskedasticity, G. Cavaliere, A. Rahbek and A.M.R. Taylor, ***Econometric Theory***, 26:1719-1760.

Likelihood-based Inference in Nonlinear Error-Correction Models, D. Kristensen and A. Rahbek, ***Journal of Econometrics***, 158:78-94.

Testing for Cointegration in Vector Autoregressions with Non-stationary Volatility, Cavaliere, G., Rahbek, A. and Taylor, A.M.R., ***Journal of Econometrics***, 158:7-24.

Bootstrap Sequential Determination of the Number of Stochastic Trends under Conditional Heteroskedasticity, Cavaliere, G., Rahbek, A. and Taylor, A.M.R., ***Estudios de Economia Aplicada***, 28:1-34.

2009 Poisson Autoregression, Fokianos, K., Rahbek, A. and Tjøstheim, D., ***Journal of American Statistical Association***, 104:1430-1439.

Asymptotics of the QMLE for General ARCH(q) Models, Kristensen, D. and Rahbek, A., ***Journal of Time Series Econometrics***, 1:1-36.

An Introduction to Regime Switching Time Series Models, Lange, T., and Rahbek, A, in ***Handbook of Financial Time Series, Springer.***

2008 The ACR model: A Multivariate Dynamic Mixture Autoregression, Bec, F., Rahbek, A. and Shephard, N., ***Oxford Bulletin of Economics and Statistics***, 70:583-618.

2007 *Likelihood Ratio Testing for Cointegration Ranks in I(2) models*, Nielsen, H.B., and Rahbek, A., ***Econometric Theory***, 23:615-637.

On the Law of Large Numbers for (Geometrically) Ergodic Markov chains, Jensen, S.T. and Rahbek, A., ***Econometric Theory***, 23:761-766.

2005 Asymptotics of the QMLE for a Class of ARCH(q) Models, Kristensen, D. and Rahbek, A., ***Econometric Theory***, 21:946-961.

2004 Non-Stationary and No Moments Asymptotics for the ARCH Model, Jensen, S.T., and Rahbek, A. ***Econometrica***, 72, 641-646.

Asymptotic Inference for Nonstationary GARCH, Jensen, S.T. and Rahbek, A., ***Econometric Theory***, 20(6), 1203-1226.

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2003 Stochastic Properties of Multivariate Time Series Equations with Emphasis on ARCH, Rahbek, A., ***IFAC Proceedings Volumes (IFAC-PapersOnline)***, 36: 227-232.

2002 Approximate Conditional Unit Root Inference, Hansen, H. and Rahbek, A., ***Journal of Time Series Analysis***, 23:1-28.
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2001 Asymptotic Likelihood Based Inference for Cointegrated Homogenous Gaussian Diffusions, Kessler, M. and Rahbek, A., ***Scandinavian Journal of Statistics***, 28: 455-470.

2000 Similarity Issues in Cointegration Analysis, Rahbek, A and Nielsen, B., ***Oxford Bulletin of Economics and Statistics***, 62:5-22.

1999 Cointegration Rank Inference with Stationary Regressors in VAR Models, ***Econo-metrics Journal***, 2:82-97.

Trend-Stationarity in the I(2) Cointegration Model, Rahbek, A, Kongsted, H.C. and Jørgensen, C., ***Journal of Econometrics***, 90:265-289.

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