

Curriculum Vitae

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Jörg Breitung

Contact Information:

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Education:

2000 Habilitation, Humboldt University Berlin
1992 Dr. rer. pol., (PhD) University of Hannover
1987 Dipl.-Ökonom (Master) University of Hannover
1984 Vordiplom (Bachelor) Technical University Braunschweig

Employment:

2014 – full professor (W3) of econometrics, University of Cologne
2002 – full professor (C4) of econometrics, University of Bonn
2002 full professor (C3) of econometrics, University of Göttingen
2001 visiting professor (Lehrstuhlvertretung) ML University of Munich
1994–2002 lecturer (Hochschulassistent), Humboldt-University of Berlin
1993 Postdoc at the Tinbergen Institute, University of Amsterdam
1992 lecturer, University of Hannover
1987–1992 research assistant (Wissenschaftlicher Mitarbeiter), University of Hannover

Further Activities:

2002 – Scientific Consultant for the German Bundesbank, Frankfurt
2011 – Scientific Consultant for the German Institute of Economic Research (DIW)
2002 – Associate Editor of *Computational Statistics*
2003 – 2011 Associate Editor of *Empirical Economics*
2012 – Associate Editor of *Econometrics Journal*
2012 – Associate Editor of *Economics Letters*
2009 – Member of the Scientific Committee of the *Conferences of Panel Data*
2005 – Member of the Scientific Advisory Board of CASE, Berlin.

Working Papers

- **LM-type tests for slope homogeneity in panel data models** (joint with Christoph Roling and Nazarii Salish), April 2013.
- **Forecasting inflation rates using daily data: A nonparametric MIDAS approach**, (joint with Suma Elengikal and Christoph Roling), April 2013.
- **Testing for cointegration in high-dimensional systems** (joint with Gianluca Cubadda) January 2011.

Publications

- **Testing for Serial Correlation in Fixed Effects Panel Data Models**, (joint with Benjamin Born), forthcoming in: *Econometric Reviews*, 2014.
- **Instrumental variable and variable addition based inference in predictive regressions**, (joint with Matei Demetrescu), forthcoming in: *Journal of Econometrics*, 2014.
- **The Analysis of Macroeconomic Panel Data**, forthcoming in: *Oxford Handbooks: Panel Data Analysis*, B. Baltagi (ed.), Chapter 15, forthcoming, 2014.
- **Factor Models** (joint with In Choi), in: *EE Handbook of Empirical Methods in Macroeconomics*, Nigar Hashimzade and Michael Thornton, Edward Elgar, 2013.
- **When Bubbles Burst: Econometric Tests based on Structural Breaks** (joint with Robinson Kruse), *Statistical Papers*, 54, 911 – 930
- **Lessons from a Decade of IPS and LLC** (joint with Joakim Westerlund), *Econometric Reviews*, 32 (2013), 547-591
- **A canonical correlation approach for selecting the number of dynamic factors** (joint with Uta Pigorsch), *Oxford Bulletin of Economics and Statistics*, 75 (2013), 23-36.
- **Quantifying survey expectations: What's wrong with the probability approach?** (joint with Maik Schmeling), *International Journal of Forecasting*, 29 (2013) 142–154
- **Testing for Speculative Bubbles in Stock Markets: A Comparison of Alternative Methods** (joint with Ulrich Homm), *Journal of Financial Econometrics*, 10 (2012), 198-231.
- **GLS estimation of dynamic factor models**, (joint with Jörn Tenhofen), *Journal of the American Statistical Association*, 106 (2011), 1150–1166.
- **Testing for structural breaks in dynamic factor models**, (joint with Sandra Eickmeier), *Journal of Econometrics*, 163 (2011), 71–84.
- **Simple Regression Based Tests for Spatial Dependence**, (joint with Benjamin Born), *Econometrics Journal*, 14 (2011), 330–342.
- **Generalized Estimation Equations: Notes on the Choice of the Working Correlation Matrix**, Comment, *Methods of Information in Medicine*, 2010, p. 426-427.
- **Assessing the Rationality of Survey Expectations: The Probability Approach**, *Journal of Economics and Statistics*, Vol. 228 (2009), 630-643

- **Unit root testing in practice dealing with uncertainty over the trend and initial condition**, Comment, *Econometric Theory*, 25 (2009), p. 649-653
- **Real-time forecasting of German GDP based on a large factor model with monthly and quarterly data**, (joint with Christian Schumacher), *International Journal of Forecasting*, 24 (2008), 386–398
- **Testing for Unit Roots in Panels with a Factor Structure**, (joint with Samarjit Das), *Econometric Theory*, 24 (2008), 88-108
- **Unit Roots and Cointegration in Panels**, (joint with Hashem Pesaran), in: L. Matyas and P. Sevestre (eds), *The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice*, Kluwer Academic Publishers, 2008, Chap. 9, p. 279-322. PDF-file
- **Longitudinal Data Analysis with Linear Regression**, (joint with Remy Slama and Axel Werwatz), in: W. Härdle, Y. Mori and P. Vieu (eds), *Statistical Methods for Biostatistics and Related Fields*, Heidelberg: Springer, 2006
- **How Synchronized are Central and East European Economies with the Euro Area? Evidence from a Structural Factor Model**, (joint with Sandra Eickmeier), *Journal of Comparative Economics*, 34 (2006), 538-563
- **Testing for short- and long-run causality: A frequency domain approach**, (joint with Bertrand Candelon), *Journal of Econometrics*, 12 (2006), 363-378
- **A Residual-Based LM Type Test Against Fractional Cointegration**, (joint with Uwe Hassler), *Econometric Theory*, 22 (2006), 1091-1111
- **Bidder behavior in repo auctions without minimum bit rate: Evidence from the Bundesbank**, (joint with Tobias Linzert and Dieter Nautz), *Journal of International Financial Markets, Institutions and Money*, 16 (2006), 215-230
- **Dynamic Factor Models** (joint with Sandra Eickmeier) in: O. Hübler and J. Frohn (eds.), *Modern Econometric Analysis*, Chapter 3, Springer 2006.
- **A parametric approach to the estimation of cointegration vectors in panel data**, *Econometric Reviews*, 24 (2005), 151-173
- **Panel Unit Root Tests Under Cross Sectional Dependence**, (joint with Samarjit Das) *Statistica Neerlandica*, 59(4), (2005), 1-20
- **Purchasing Power Parity during Currency Crises: A Panel Unit Root Test under Structural Breaks**, (joint with Bertrand Candelon), *Review of World Economics*, 141 (2005), 124-140
- **Structural Vector Autoregressive Modelling and Impulse Response Analysis**, (joint with Ralf Brüggemann and Helmut Lütkepohl), in: H. Lütkepohl and M. Kräzig (eds.), *Applied Time Series Econometrics*, Cambridge University Press, Cambridge, 2004, Chapter 4
- **Nonparametric Tests for Unit Roots and Cointegration**, *Journal of Econometrics*, 108 (2002), 343-363
- **On the Properties of Some Tests for Common Stochastic Trends**, (joint with Carsten Trenkler), *Econometric Theory*, 18 (2002), 1336-1349

- **Temporal Aggregation and Spurious Instantaneous Causality in Multiple Time Series Models**, (joint with Norman R. Swanson), *Journal of Time Series Analysis*, 23 (2002), 651-666
- **Inference on the Cointegration Rank in Fractionally Integrated Processes**, (joint with Uwe Hassler), *Journal of Econometrics*, 110 (2002), 167-185
- **Prognoseeigenschaften alternativer Indikatoren für die Konjunkturentwicklung in Deutschland** (joint with Doris Jagodzinski), *Konjunkturpolitik*, 47 (2001), 292-314
- **The empirical performance of the ECB's Repo auctions: Evidence from aggregated and individual bidding data** (joint with Dieter Nautz), *Journal of International Money and Finance*, 20 (2001), 839-856
- **Rank Tests for Nonlinear Cointegration Relationships**, *Journal of Business and Economic Statistics*, 19 (2001), 331-340
- **A Convenient Representation for Structural Vector Autoregressions**, *Empirical Economics*, 26 (2001), 447-459
- **Is there a Common European Business Cycle? New Insights from a Frequency Domain Analysis** (joint with Bertrand Candelon), *Vierteljahrshefte zur Wirtschaftsforschung*, 70 (2001) 331-338
- **Nonlinear Error Correction and the Efficient Market Hypothesis: The case of dual class shares**, (joint with C. Wulff), *German Economic Review*, 2 (2001), 419-434
- **Structural Inference in Cointegrated Vector Autoregressive Models**, Habilitation Thesis, Humboldt University Berlin, July 2000, e-book
- **The Local Power of Some Unit Root Tests for Panel Data**, in: B. Baltagi (ed.), *Nonstationary Panels, Panel Cointegration, and Dynamic Panels*, *Advances in Econometrics*, Vol. 15, JAI: Amsterdam, 2000, p. 161-178. Abstract, PS-file for full WP version
- **The Beveridge-Nelson Decomposition: A Different Perspective with New Results**, (joint with V. Gomez), *Journal of Time Series Analysis*, 20 (1999), 527-536
- **Alternative GMM Methods for Nonlinear Panel Data Models**, (joint with M. Lechner), in: Matyas, L. (ed.), *Generalised Methods of Moments Estimation*, Cambridge University Press, 1999, 248-274
- **Simulation Based Methods of Moments in Empirical Finance**, (joint with R. Liesenfeld), in: Matyas, L. (ed.), *Generalised Methods of Moments Estimation*, Cambridge University Press, 1999, 275-298
- **Short Run Comovement, Persistent Shocks and the Business Cycle**, (joint with M. Heinemann), *Jahrbücher für Nationalökonomie und Statistik*, 217 (1998), 436-448
- **Neuere Entwicklungen auf dem Gebiet ökonometrischer Strukturmodelle: Strukturelle Vektorautoregressionen**, *Ifo Studien*, 44 (1998), 371-392
- **Impulse Response Analysis of Vector Autoregressive Processes**, (joint with H. Lütkepohl), in: Heij, C., Schumacher, H., Hanzon, B. and Praagman, C., *System Dynamics in Economic and Financial Models*, New York: John Wiley (1998)

- **On Phillips-Perron Type Tests for Seasonal Unit Roots** (joint with P.H. Franses), *Econometric Theory*, 14 (1998), 200-221
- **Testing for Unit Roots in Panel Data Using a GMM Approach**, *Statistical Papers*, 38 (1997), 253-269
- **Rank Test for Unit Roots**, (joint with C. Gourieroux), *Journal of Econometrics*, 81 (1997), 7-28
- **Estimation de modeles non lineaires sur donnees de panel par la methode des moments generalises**, (joint with M. Lechner), *Economie et Prevision*, 72, (1996), 191-203
- **Some GMM Estimation Methods and Specification Tests for Nonlinear Models**, (joint with M. Lechner), in: *The Econometrics of Panel Data*, L. Matyas and P. Sevestre (eds.), 2nd edition, (1996), Kluwer: Dordrecht, 583-612
- **Impulse Response Functions for Periodic Integration**, (joint with P.H. Franses), *Economics Letters*, 55 (1996), 35-40
- **Modified Stationarity Tests with Improved Power in Small Samples**, *Statistical Papers*, 36 (1995), 77-95
- **Testing for Unit Roots in Panel Data: Are wages on different bargaining levels cointegrated?**, (joint with W. Meyer), *Applied Economics*, 26 (1994), 353-361
- **Some Simple Tests of the Moving-Average Unit Root Hypothesis**, *Journal of Time Series Analysis*, 15 (1994), 351-370
- **A Model Based Seasonal Adjustment Method Using the Beveridge-Nelson Decomposition**, *Allgemeines Statistisches Archiv*, 78 (1994), 365-385
- **Ist die empirische Makroökonomik eine wissenschaftliche Illusion?**, (joint with M. Heinemann and F. Haslinger), *Jahrbuch Ökonomie und Gesellschaft*, Voigt et al. (Hrsg.), Campe Verlag, (1992)
- **Dynamische Modelle für die Paneldatenanalyse**, Dissertation, (1992), Frankfurt: Haag und Herchen
- **The Null Distribution of the F-Test in the Linear Regression Model with Autocorrelated Disturbances**, (joint with W. Krämer and J. Kiviet), *Statistica*, 50, (1991)
- **Bias Correction and Bootstrapping of Error Component Models for Panel Data: Theory and Applications**, (joint with L. Bellmann und J. Wagner), *Empirical Economics*, 14, (1989)