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CV for Henning Bunzel

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Education

Cand.oecon. Nationaløkonomisk linie (masters), June 1972, University of Aarhus

Academic positions

August 1972 – July 1977. Research fellow in the DFF project: Danish Data Archives.
August 1977 – 1990. Associate Professor at the Department of Economics, University of Aarhus.
Sep. 1983 – Aug. 1984. Visiting Professor at the Centre for Computational Research in Economics and Management Science, MIT, Boston, USA.
Febr. 1987 – June 1987. Research scholar, Department of Economics, University of Aarhus.
1990- 1999. Docent at the Department of Economics, University of Aarhus.
1999 – 2004. Professor at the Department of Economics, Politics and Public Administration, Aalborg University.
Jan. 2002 – July 2002. Department of Economics, Iowa State University, teacher of a graduate course in Financial Econometrics.
2004 - 2014. Docent at the School of Economics and Business Economics, University of Aarhus.
2014 - . Docent emeritus at the Department of Economics and Business Economics, University of Aarhus.

Other academic activities

Febr. 1980 – Jan. 1982. Head of department, Department of Economics, University of Aarhus.
Jan. 1992 – April 1993. Head of department, Department of Economics, University of Aarhus
1985 - 1993. Member of the computer committee of the social science faculty.
1985 - 1993. Chairman of the computer committee of the University of Aarhus.
1993 - 1998. Research director, Centre for Labour Market and Social Research.
1996 - 1999. Managing director, Centre for Analytical Finance.
1983 - 2023. Member of the executive committee for Dansk Økonometrisk Selskab.
2002 - 2024. Member of the executive committee for Nordic Econometric Network.
2006 - 2010. Managing Director of LMDG, a Dale T Mortensen Visiting Niels Bohr professorship
2007 - 2014. Research fellow at CREATES
2010 - 2014. Director of Computing and Data, CAP (Cycles, Adjustment and Policy)

Teaching Experience:

Econometrics I, Econometrics II,
Applied Econometrics,
Structural Macroeconomic Models
Labour market models

Research interests

- Statistical computation and nonlinear optimization,
- Applied and theoretical econometrics,
- Structural macroeconomic models,
- Object oriented design of statistical databases,
- Statistical Programming Language, ISIS,
- Dynamic structural labour market models,

2006-2014 I organized servers and data at Statistics Denmark for research projects associated with LMDG and ECONAU. In 2011 this also included the projects at the former department at ASB. The work included locating new data, supplementing the Statistics Denmark documentation of data, and supporting researchers in the use of data.

From 2014 emeritus, primarily working with LMDG datasets at FSE, Statistics Denmark. Currently working on updating spell data to 2021 and documentation of LMDG datasets and SPELL data.

Selected list of publications

Monographs and Books:

- H. Bunzel, B.J. Christensen, G.R. Neumann, J.-M. Robin (eds.), 2006. Structural Models of Wage and Employment Dynamics. North-Holland.
- H. Bunzel, B. J. Christensen, P. Jensen, N. M. Kiefer, D. T. Mortensen (eds.), 2000. Panel Data and Structural Market Models, North-Holland
- H. Bunzel, P. Jensen and N. Westergård-Nielsen (eds.), 1993, Panel Data and Labour Market Dynamics, North-Holland.
- ISISMA Reference Manual, 1976, Department of Economics, University of Aarhus.

Articles:

- H. Bunzel, 2023. Traditional Methods of Macroeconometrics. Chapter 25 in: Routledge Handbook of Macroeconomic Methodology. New York, USA.
- H. Bunzel, B. J. Christensen, N. M. Kiefer and L. Korsholm, 2000. Equilibrium Search with Human Capital Accumulation, in: Panel Data and Structural Market Models, North-Holland.
- H. Bunzel, B. J. Christensen, N. Haldrup, V. Høst, S. Hylleberg, P. Jensen og A Würtz, 2000. Udviklingslinier i Økonometrien. I: Chr. Hjorth-Andersen (red.), Udviklingslinier i økonomisk teori, Jurist- og Økonomforbundets Forlag.
- H. Bunzel, B.J. Christensen, P. Jensen, N.M. Kiefer, L. Korsholm, L. Muus, G.R. Neumann, M. Rosholm, 2001. Specification and Estimation of Equilibrium Search Models for Denmark, Review of Economic Dynamics, pp. 90-126.

Henning Bunzel, 1993, ISIS/UL, Integration of an Object-Oriented Statistical Database and Analysis System, Invited paper published in: Proceedings from the 49th Session of the International Statistical Institute, Firenze, vol. 4, pp 245-261.

Henning Bunzel, 1993. An Object-Oriented Approach to Managing Panel and Duration Data, in: H. Bunzel, P. Jensen and N. Westergård-Nielsen (eds.) Panel Data and Labour Market Dynamics, North-Holland, pp 449-466

Henning Bunzel, 1993. Handling Statistical Meta Information Using ISIS/UL. Proceedings of the Conference on Statistical Meta Information Systems, Eurostat, Luxembourg.

Henning Bunzel, 1988, DAN ISIS Version 3. An Integrated Statistical Information System for Economic Analyses and Management of Statistical Data Bases, in: Proceedings from the 1st Conference of the International Association of Official Statistics, International Statistical Institute, Holland.

Henning Bunzel and Svend Hylleberg, 1982, Seasonality in Dynamic Regression Models – A Comparative Study of Finite Sample Properties of Various Regression Estimators Including Band Spectrum Regression, Journal of Econometrics 19, 345-366.

Henning Bunzel and John Kjersgaard, 1981. The Modelling Language of ISISMA. Paper presented to the Third Conference of the Society for Economic Dynamics and Control, Lyngby, Denmark.

Henning Bunzel, Svend Hylleberg og Jørgen Søndergaard, 1980. Fordelingen af statens generelle tilskud til kommunerne. Nordisk Administrativt Tidsskrift 1980, 23-68, samt replik i samme tidsskrift 1981, 121-123.

Selected Working Papers:

- The LMDG Documentation (in progress)
- LMDG Spell DATA (in progress).
- Programs used for constructing spell data (in progress)
- Bertheau, A., Bunzel, H., Vejlin, R. M., 2020. Employment reallocation over the business cycle: Evidence from Danish data. IZA Discussion Paper; Nr. 13681.
- Bobbio, E. & Bunzel, H., 7 maj 2018, The Danish Matched Employer-Employee Data, Aarhus: Institut for Økonomi, Aarhus Universitet, 35 s. (Economics Working Papers; Nr. 2018-03
- Basics of ISIS User Language, 1997.
- The ISIS Type and Data Abstraction Model, 1997.
- Henning Bunzel, B. Honoré, R. Larsen, L. Muus, P.J. Pedersen, N. Smith, N. Westergård-Nielsen, 1983. Arbejdsløshed og beskæftigelse - bevægelser på det danske arbejdsmarked (Unemployment and employment - movements on the Danish labour market). Working Paper 83-4, Department of Economics, University of Aarhus.
- Henning Bunzel et al., 1982. En præsentation af dansk arbejdsmarkedsstatistik 1948-78. A presentation of Danish labour market statistics 1948-78). Working Paper 82-2, Studies in Labor Market Dynamics