



DEPARTMENT OF ECONOMICS  
AND BUSINESS ECONOMICS  
AARHUS UNIVERSITY

## ECON NEWS 114



6 FEBRUARY 2017

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## MEMBER OF BIBLIOMETRIC RESEARCH INDICATOR EXPERT GROUP

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Professor [Peter Løchte Jørgensen](#) has been appointed member of the bibliometric research indicator (BFI) expert group within the area of business economics for the period 2017-2019.

The group is, among other things, to:

- perform quality assurance on the BFI list for series
- approve new suggestions for the BFI list for series
- make recommendations regarding the division of levels of the BFI list for series.

If you have any input in relation to the bibliometric research indicator that you think Peter should bring to the expert group, then please do not hesitate to contact him: [plj@econ.au.dk](mailto:plj@econ.au.dk).

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## STAFF PORTRAIT: JOHN MCGRATH



[John McGrath](#) is professor at the National Centre for Register-based Research (NCRR) and is mainly doing research within the areas of schizophrenia and other mental illnesses. He has agreed to answer some questions for a staff portrait - Thank you, John.

### **What is your background?**

I am a medical doctor and a psychiatrist. Most of my research has involved psychiatric epidemiology.

### **What are your main areas of research?**

My research aims to generate and evaluate nongenetic risk factors for schizophrenia. In particular, I have developed productive cross-disciplinary collaborations linking risk factor epidemiology with developmental neurobiology. For example, in collaboration with Professor Preben Bo Mortensen and colleagues at the National Centre for Register-based Research, we have discovered links between prenatal vitamin D and later risk of mental illness in the offspring.

Back home in Australia I have been busy setting up clinical trials for new treatments for schizophrenia.

### **What research projects are you planning to initiate?**

I have been awarded a Niels Bohr Professorship from the Danish National Research Foundation. Over the next 5 years I will be spending about half of my time based at Aarhus University. We will be exploring the vitamin D hypothesis with new samples, and developing ways to explore the burden of mental disorders in Denmark. To do this, we will be linking up with the Harvard-based World Mental Health Survey, and with senior investigators on the Global Burden of Disease project.

### **What will you be involved in teaching-wise at the department?**

I will be supervising PhD students, and giving seminars around the University.

### **What was your first impression of the department and your new colleagues?**

I have been coming to Aarhus for many years now - so many of the staff are old friends. I really respect the quality of the research coming from the National Centre for Register-based Research, within Aarhus BSS. It is a real honour to work with such great scientists.

### **What do you do when you are not at work?**

I am a maturity-onset gardener! But I only manage to do this when I am back

in my home town of Brisbane. I am a frustrated musician and a very slow jogger. Over the next 5 years at Aarhus I look forward to learning more about Danish culture.

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## EVENTS

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### 9TH NORDIC ECONOMETRIC MEETING

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The 9th Nordic Econometric Meeting will be held on 24-27 May 2017 in Tartu, Estonia. The conference is organized by the University of Tartu, School of Economics and Business Administration in cooperation with the Bank of Estonia.

Deadline for submitting papers is 15 February.

[Read more](#)

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### IOEA 2017

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Institutional &  
Organizational  
Economics  
Academy

The 16th session of the Institutional and Organizational Economics Academy will take place on 22-26 May 2017 in Corsica, France.

The aim of the conference is:

- to promote the use of appropriate methods to analyze governance, institutions and organizations
- to provide researchers with up to date synthesis on the evolutions of the research programme
- to develop networking and cooperation among researchers and among their institutions.

Applicants will be selected on the basis of their resume, and of a paper or a presentation of their research programme.

Application deadline is 15 February 2017

[Read more](#)

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### PRESENTATION OF A NEW DATABASE

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Do you need detailed financial data about Danish companies?

Allan Grønlund, Post Doc at AU's Department of Computer Science, will give a presentation of the content of a new, comprehensive database they have built from XBRL based financial reports from Danish companies.

The presentation will take place on 27 February, 12:30-14:00.

[Read more](#)

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## UPCOMING CONFERENCES, WORKSHOPS ETC.

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- **[Presentation of new database](#)**  
Date: 27 February 2017 12:30-14:00  
Venue: Fuglesangs Allé 4, Room TBA
- **[AIAS Seminar: The Art of Measuring Democracy](#)**  
Date: 27 February 2017 14:15-16:15  
Venue: Høegh-Guldbergs Gade 6B, building 1632
- **[The 54th Annual Meeting of the Public Choice Society](#)**  
Dates: 2-4 March 2017  
Venue: New Orleans, Louisiana
- **[1st Annual ÍZA Workshop on Gender and Family Economics](#)**  
Dates: 31 March-1 April 2017  
Venue: Bonn
- **[6th International Conference on Business & Economic Development \(ICBED\)](#)**  
Dates: 10-11 April 2017  
Venue: New York
- **[2nd International Conference on Complexity, Future Information Systems and Risk](#)**  
Dates: 24-26 April 2017  
Venue: Porto
- **[3rd International Conference on New Trends in Econometrics and Finance](#)**  
Dates: 28-29 April 2017  
Venue: Helsinki
- **[The 16th session of the Institutional and Organizational Economics Academy](#)**  
Dates: 22-26 May 2017

Venue: Corsica, France

- **[9th Nordic Econometric Meeting](#)**

Dates: 24-27 May 2017

Venue: Tartu, Estonia

Deadline for paper submission: 15 February.

- **[The 12th Nordic Summer Institute in Labor Economics](#)**

Dates: 6-7 June 2017

Venue: Mols

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## ALL EVENTS

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[See the list of all coming events at the Department: seminars, workshops, PhD defences, PhD courses etc. here.](#)

Do you know of an event that is not mentioned on the list, please contact [Birgitte Høiklint Nielsen](mailto:bhoeklint@econ.au.dk) [bhoeklint@econ.au.dk](mailto:bhoeklint@econ.au.dk)

## SEMINARS

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### UPCOMING SEMINARS

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[Get an overview of forthcoming seminars at the Department here.](#)

We have the following seminar series:

[Accounting Research Lunch Seminars](#)

[CORAL Seminars](#)

[CREATES lunch seminars](#)

[CREATES weekly seminars](#)

[Distinguished Speaker Seminar Series](#)

[Economics Seminar Series](#)

[Experimental Research in Social Science](#)

[Finance Seminar Series](#)

[Labour and Public Policy Seminars](#)

[MOB Seminar Series](#)

[Tryqfonden's Child Research Seminar Series](#)

[Tuborg Research Centre Seminars](#)

## ALL ABOUT FUNDING

## INTERNAL REVIEW BOARD

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The Department's internal review board is again offering review of department members' DFF (FSE) applications.

This time it is for the 30 March 2017 deadline.

The members of the Department's internal review board are:

- Professor [Kim Allan Andersen](#) (Business)
- Professor [Niels Haldrup](#) (Econometrics & Finance)
- Professor [Nabanita Datta Gupta](#) (Economics)

The Board accepts applications for review in the time period between 1 and 21 March 2017.

You can send your full application including project description, budget and appendices by email to Nabanita, [ndg@econ.au.dk](mailto:ndg@econ.au.dk) as a pdf document.

The Board will try to give you feedback as soon as they can, but please plan for at least one week turnaround time.

[See the list of common beginners' mistakes in DFF \(FSE\) applications](#)

[See the call](#)

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## IMC SEED PROGRAMME 2017

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If you have an idea for a study based on an experiment, you can apply for funding through the IMC Seed Programme 2017.

The IMC (Interacting Minds Centre) Seed Programme allows researchers to explore new fields, questions and collaborations, and it may support pilot studies which could be developed into full projects and applications.

### **Prerequisites:**

- Seeds are sown to grow, that is, projects should be fast and feasible.
- The seed programme should allow talent development.
- Researchers can apply for data acquisition, running costs, participant payments, student helpers/assistants etc.
- Funding cannot be transferred from one year to the next. It is "use it or lose it".

### Who can apply?

Applicants must be AU researchers (PhD students or Postdoc+ level) from School of Culture and Society, School of Communication and Culture, Danish School of Education, Department of Political Science, Department of Economics and Business Economics, Department of Management and/or Department of Clinical Medicine.

Seed funding comes in two batches, up to DKK 30,000 and up to DKK 100,000.

Deadline for applications is Monday 6 March 2017 at 11:59.

[Read more](#)

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## CALLS FOR APPLICATIONS:

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The Following calls may be of interest to you:

- **ERC Consolidator Grant:**  
For top researchers with 7-12 years' experience after PhD. Grants up to €2 million for 5 years  
Deadline: 9 February 2017  
[Read more](#)
- **Danida Development Research Projects:**  
This is a call for phase 1 applications for research grants related to research collaboration projects. Two windows have been set up for 2017: Window 1 for research with partners in Danida priority countries, and Window 2 for research with partners in growth and transition countries. In addition, the MFA invites applications for individual Danida mobility grants for research stays in Denmark.  
Deadline: 3 March 2017  
[Read more](#)
- **Innovation Fund Denmark:**  
Call for applications for Grand Solutions/Thematic  
Deadline: 7 March 2017  
[Read more](#)

Please note that there will be an information meeting at AU in connection with this call from Innovation Fund Denmark on 27 January at 10:30-12:00 in the Nobel Auditorium, Building 1482, room 105.

[Read more about the information meeting](#)

- **DFF Danish Council for Independent Research /Social Sciences:**

- **The DFF-International Postdoctoral Grant** is aimed at researchers at the start of their careers, i.e. within -6 months to +3

years of completing their PhD at the time of application. The funds are given for two-year post doc studies at an international host institution of which 6 months are spent at a Danish research institution.

- **The Sapere Aude DFF-Starting Grant** is aimed at researchers who are within 8 years of completing their PhD and who have demonstrated an ability to carry out research at a high international level. A max of DKK 4.1 million excluding overhead can be applied for.

- **International Research stays** of minimum 3 months duration may be applied for by post-PhD researchers and for an amount up to DKK 300,000, excluding overhead.

Deadline: 30 March 2017

[Read more](#)

The Department's internal review board offers review of department members' DFF applications - see above.

- **NOS-HS Exploratory workshops:**

The aim of the grant is to promote research collaboration and development of new research areas and programs within the humanities and social sciences in the Nordic countries.

Deadline: 21 March 2017

[Read more](#)

- **Nordforsk - Nordic University Hubs:**

The overall objective is to strengthen international competitiveness and facilitate the development of world-leading Nordic research environments. Each university consortium may receive NOK 2-10 million in NordForsk funding per year for the period 2018-2020, and thereafter NOK 1-5 million per year through 2023. The participating universities, universities of applied sciences and university colleges must contribute resources equaling twice the amount of funding sought from NordForsk from 2018 through 2023.

Deadline: 3 May 2017

[Read more](#)

- **Jens Christian Skou Junior and Senior Fellowships**

Deadline: 10 February 2017

[Read more](#)

- **Fulbright Danish Visiting Scholar**

Deadline: 1 March 2017

[Read more](#)

- **Grants for research stays at US elite universities**

- [MIT](#)

- [CITRIS](#)

- [Suncat at Stanford](#)

Deadline: 15 February 2017

- **Publication Support Grants**

Aarhus University Research Foundation offers grants to support the dissemination of scientific work and other activities at the university.

Deadline: 22 February 2017

[Read more](#)

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## PREVIOUSLY ANNOUNCED CALLS

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Previously announced calls etc. regarding funding that are still valid can be found on the staff portal, see: [econ.medarbejdere.au.dk/research/external-funding/calls-for-applications/](http://econ.medarbejdere.au.dk/research/external-funding/calls-for-applications/).

For information about where to get assistance etc. when applying for external funding, see: [econ.medarbejdere.au.dk/research/external-funding/](http://econ.medarbejdere.au.dk/research/external-funding/).

## THE PHD CORNER

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### PHD DEFENCE: JESPER BO PEDERSEN

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[Jesper Bo Pedersen](#) will defend his PhD dissertation entitled "Essays on Financial Risk Management and Asset Allocation" on Friday 24 February 2017 at 13:15 in auditorium 2624(E)-1.

The assessment committee consists of the following members

- Professor Montserrat Guillen, University of Barcelona
- Professor Christian Wagner, Copenhagen Business School
- Associate Professor [Kim Christensen](#) (chair), AU

The defence will be followed by a reception in 2632(L)-242.

[Read more](#)

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### PHD DEFENCE: BO LAURSEN



[Bo Laursen](#) will defend his PhD dissertation entitled "Econometric Analysis of Time-Varying Volatility in Financial Markets" on Monday 20 March at 14:15 in auditorium 2624(E)-1.

The assessment committee consists of the following members:

- Professor Peter Reinhard Hansen, University of North Carolina
- Associate Professor Lars Stentoft, University of Western Ontario
- Professor [Martin Møller Andreasen](#) (chair), AU

The defence will be followed by a reception in 2628(M)-303.

[Read more](#)

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## PHD RELATED EVENTS AT THE DEPARTMENT

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[See the list of all PhD courses at the Department.](#)

Would you like to announce a PhD related event in ECON News or on the website - please contact [Birgitte Højklint Nielsen](#).

## PUBLICATIONS

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### NEW PUBLICATIONS - SEND ME YOUR FRONT PAGE

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I have received front pages and abstracts of one new publication and five new working papers. Thank you. See them below. Have you also published something new and would you like to share it with the rest of us? Send me the front page of your publication and, if possible, an abstract - then I will announce it in the next issue of ECON News: [Birgitte Højklint Nielsen](#), [bhoejklint@econ.au.dk](mailto:bhoejklint@econ.au.dk).

**Publications:**

- Christian Grund, Alex Bryson, Robert Dur, Christine Harbring, [Alexander K. Koch](#) and Edward P. Lazear: [Personnel economics: A research field comes of age](#), German Journal of Human Resource Management: Zeitschrift für Personalforschung, January 2017.

**Working papers:**

- Giuseppe Cavaliere, [Morten Ørregaard Nielsen](#) and Robert Taylor: [Quasi-Maximum Likelihood Estimation and Bootstrap Inference in Fractional Time Series Models with Heteroskedasticity of Unknown Form](#), CREATES Research Paper 2017-2.
- [Timo Teräsvirta](#): [Sir Clive Granger' s contributions to nonlinear time series and econometrics](#), CREATES Research Paper 2017-4.
- Tobias Basse, [Robinson Kruse](#) and Christoph Wegener: [The Walking Debt Crisis](#), CREATES Research Paper 2017-6.
- [Peter Exterkate](#) and [Oskar Knapik](#): [A regime-switching stochastic volatility model for forecasting electricity prices](#), CREATES Research Paper 2017-3.
- Matthew T. Holt and [Timo Teräsvirta](#): [Global Hemispheric Temperatures and Co-Shifting: A Vector Shifting–Mean Autoregressive Analysis](#), CREATES Research Paper 2017-5.

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## ALL PUBLICATIONS

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[All ECON publications and working papers may be seen here.](#)

Please note that some publications may be missing – the list will be updated on a regular basis.

## COLOPHON

ECON News is issued every two weeks.

Next issue: Monday 27 February 2017

Deadline for input: Thursday 23 February 2017 at 12 noon

E-mail: [Birgitte Højklint Nielsen](#): [bhoejklint@econ.au.dk](mailto:bhoejklint@econ.au.dk)

ECON News is the internal newsletter for Department of Economics and Business Economics. ECON News has the purpose of gathering overall information in order to minimize the flow of information. Urgent information will still be circulated now and then by e-mail.

To attain the goal of having a comprehensive information platform, I need your ideas and input. So please provide me with info on new grants, events, publications, guests, funding opportunities etc. Please send me an e-mail: [Birgitte Højklint Nielsen](#): [bhoejklint@econ.au.dk](mailto:bhoejklint@econ.au.dk)

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