

CURRICULUM VITAE  
LARS PETER HANSEN

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ADDRESS

Department of Economics  
University of Chicago  
1126 East 59<sup>th</sup> Street  
Chicago, Illinois 60637

Homepage: <http://larspeterhansen.org>  
Citizenship: USA  
Birth: October 26, 1952

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EDUCATION

1978            Ph.D. (Economics) University of Minnesota, Minneapolis, Minnesota  
1974            B.S. (Mathematics & Political Science) Utah State University, Logan, Utah

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APPOINTMENTS/AFFILIATIONS

2010 –            David Rockefeller Distinguished Service Professor, University of Chicago  
present  
2007 –            Professor in Statistics, University of Chicago  
present  
1997– 2010       Homer J. Livingston Distinguished Service Professor in Economics,  
University of Chicago  
1990 – 1997       Homer J. Livingston Professor in Economics, University of Chicago  
1984 – 1990       Professor in Economics, University of Chicago  
1981 – 1984       Associate Professor, University of Chicago  
1980 – 1981       Associate Professor, GSIA, Carnegie-Mellon University  
1978 – 1980       Assistant Professor, GSIA, Carnegie-Mellon University

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VISITING ACADEMIC POSITIONS

2009            Keio University, Faculty of Business and Commerce, Tokyo, Japan, Visiting  
Professor  
2007            Northwestern University, Department of Economics, Nemmers Visiting  
(Autumn)       Professor  
2003 – 2005       University of Chicago, Graduate School of Business, Visiting Professor  
1989 – 1990       Stanford University, Graduate School of Business, Visiting Professor

1986 Harvard University, Department of Economics, Visiting Professor  
1983 Massachusetts Institute of Technology, Department of Economics, Visiting Professor  
1981 – 1982 University of Chicago, Department of Economics, Visiting Associate Professor

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#### INVITED LECTURES

2016 CORE Nobel Talk, Université catholique de Louvain  
2015 LAUNCH Distinguished Lecture, University of Illinois  
2015 W.P. Carey Lecture, Colorado College  
2014 IGIER Seminar Series, Università Bocconi  
2013 1st Macro Finance Workshop, Macro Finance Society, Ohio State University  
2010 Princeton Lectures in Finance, Princeton University  
2009 JFEC Invited Lecture at SoFiE, Geneva  
2008 Tjalling C. Koopmans Memorial Lecture, Cowles Foundation  
2007 Presidential Address, Econometric Society  
2007 Richard T. Ely Lecture, American Economic Association  
2006 Fisher-Schultz Lecture, Econometric Society (European Meeting)  
2005 The Third Toulouse Lectures in Economics, Toulouse School of Economics  
1992 Lionel W. McKenzie Annual Lecture, University of Rochester

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#### HONORS/AWARDS

2015 Honorary Professor in Economics, Universidad del Pacífico  
2015 HEC Paris Honoris Causa Professor, HEC Paris  
2014 Honorary Academician of Academia Sinica  
2013 The Sveriges Riksbank Prize in Economic Sciences in Memory of Alfred Nobel  
2012 Honorary Doctorate, Utah State University  
2010 BBVA Foundation Frontiers of Knowledge Award in Economics, Finance and Management  
2008 CME Group-MSRI Prize in Innovative Quantitative Applications  
2006 The Erwin Plein Nemmers Prize in Economics, Northwestern University  
1997 – 1998 Faculty Award for Excellence in Graduate Teaching and Mentoring, University of Chicago  
1984 Frisch Medal, Econometric Society (with Kenneth J. Singleton)

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#### FELLOWSHIPS

2013 – present Distinguished Fellow of Macro Finance Society  
2007 – present American Finance Association Fellow  
1999 – present National Academy of Sciences Fellow

1996 – 1997 John Simon Guggenheim Memorial Foundation Fellow  
1993 – present American Academy of Arts and Sciences Member  
1985 – present Econometric Society Fellow  
1982 – 1984 Sloan Foundation Fellow

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#### OTHER PROFESSIONAL APPOINTMENTS

2012 – 2015 Co-Editor, *Econometrica*  
2014 – present Director and Co-Chair, Becker Friedman Institute  
2011 – 2014 Research Director, Becker Friedman Institute  
2011 Vice President, American Economic Association  
2009 – 2012 Chairman, Section 54 Economic Sciences, National Academy of Sciences  
2009 – 2011 Founding Director, Milton Friedman Institute  
2007 President, Econometric Society  
2006 First Vice-President, Econometric Society  
2005 Second Vice-President, Econometric Society  
1998 – 2002 Chairman, Department of Economics, University of Chicago  
1988 – 1994 Director of Graduate Studies, Department of Economics, University of Chicago  
1986 – 1990 Co-Editor, *Econometrica*

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#### ADVISEES

Advisees with June 2016 expected completion date: Philip Barrett

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#### STUDENTS

Chairman of Ph.D. thesis committee for the following students:

Carnegie Mellon University: 1979 – 1981

Ravi Jagannathan (NWU) Jong Park (FRB Board of Governors)  
William Roberds (FRB Atlanta)

University of Chicago: 1982 – 1990

Narayana Kocherlakota (Rochester) John Heaton (GSB/Chicago Booth)  
Masao Ogaki (Keio Univ) Kiseok Lee (Kyung Hee Univ)  
Barbara Mace (Ernst & Young)

University of Chicago: 1991 – 2000

Karl Snow (Bates White)  
Philippe Moutot (European Central Bank)  
Erzo G.J. Luttmer (UMN)  
Amir Yaron (Wharton UPenn)  
Thomas Tallarini Jr. (FRB Minneapolis)  
Timothy Conley (University of Western Ontario)  
Alexander Taber (Santiago Canyon College)  
Andrea Buraschi (GSB/Chicago Booth)  
Kerimcan Engin  
Marc Roston (MNR Capital)

Evan Anderson (NIU)  
Wen-Fang Liu (UW)  
Alexander Monge Naranjo (FRB St. Louis)  
Richard Co (Equity Products, CME Group)  
Andrea Eisfeldt (UCLA)  
Michael Johannes (Columbia GSB)  
Joel Peress (INSEAD)  
Rui Zhao (Illinois at Urbana-Champaign)  
Marco Cagetti (FRB Board of Governors)

University of Chicago: 2001 - 2005

Noah Williams (Wisconsin)  
Oksana Grinchak (Credit Agricole)  
Chon Io Lei (Univ of Macau)  
Makoto Nirei (Hitotsubashi Univ)  
Robert F. Martin (Barclays)  
Gino Cateau (Bank of Canada)  
Yili Wang (Compass Lexecon)

John Curran (CME)  
Francois Gourio (FRB Chicago)  
Nan Li (National Univ Singapore)  
Mario Brundo Filho  
Jose Mazoy (Goldman Sachs)  
Gauhar Turmuhambetova (BlackRock)

University of Chicago: 2006 – 2010

Raghu Suryanarayanan (MSCI)  
Maria Tripolski Kimel (CRA International)  
Jose Luis Fillat (FRB Boston)  
Vasco Marques de Carvalho (CREI & Pompeu Fabra)  
Rodrigo De Losso Bueno (FEA/Univ de Sao Paulo)

Hugo Garduno-Arredondo (Mexico Finance Secretary)  
Ali Ozdagli (FRB Boston)  
Santiago García-Verdú (Bank for International Settlements)  
Alejo Demian Costa (Merrill Lynch)

University of Chicago: 2011 - 2015

Nina Boyarchenko (FRB New York)  
Christian Opp (Wharton UPenn)  
Jaroslav Borovička (NYU)  
Valentin Haddad (Princeton)  
Serhiy Kozak (Michigan)  
Maryam Farboodi (Princeton)

Junghoon Lee (Emory)  
Ting Zhang (Jacob France Institute-Baltimore)  
Marianne Andries (Toulouse)  
Francisco Vazquez-Grande (FRB Board of Governors)  
Rui Cui (Daley Tang LLC)  
Rasool Zandvakil (IMF)

Hansen, L.P., with J. Scheinkman, "Stochastic Compounding and Uncertain Valuation," forthcoming in *Après le Déluge: Finance and the Common Good after the Crisis*, Ed Glaeser, Tano Santos and Glen Weyl, Eds., University of Chicago Press, expected spring 2017.

Hansen, L.P., with J. Borovička and J. Scheinkman "Misspecified Recovery," *Journal of Finance*, March 2016.

Hansen, L.P., with T.J. Sargent, "Four Types of Ignorance," *Journal of Monetary Economics*, 69: 97-113, January 2015.

Hansen, L.P., "Uncertainty Outside and Inside Economic Models," (Nobel Prize Lecture), *Journal of Political Economy*, 122: 945-987, July 2014.

Hansen, L.P., with J. Borovička and J. Scheinkman "Shock Elasticities and Impulse Responses," *Mathematics and Financial Economics* 8: 333-354, September 2014.

Hansen, L.P., with J. Borovička, "Examining Macroeconomic Models through the Lens of Asset Pricing," *Journal of Econometrics* 183: 67-90, November 2014.

Hansen, L.P., with J. Scheinkman, "Recursive utility in a Markov environment with stochastic growth," *Proceedings of the National Academy of Sciences*, 109(30): 11967-72, July 2012.

Hansen, L.P., "Challenges in Identifying and Measuring Systemic Risk," M.K. Brunnermeier and A. Krishnamurthy, Eds., *Risk Topography: Systemic Risk and Macro Modeling*, Chapter 1, University of Chicago Press, 2012.

Hansen, L.P., "Proofs for Large Sample Properties of Generalized Method of Moments Estimators," *Journal of Econometrica*, 170(2): 325-330, October 2012.

Hansen, L.P., with M. Arellano and E. Sentana, "Underidentification?" *Journal of Econometrics*, 170(2): 256-280, October 2012.

Hansen, L.P., with T.J. Sargent, "Three types of ambiguity," *Journal of Monetary Economics*, 59(5): 422-445, July 2012.

Hansen, L.P., "Dynamic Valuation Decomposition Within Stochastic Economies," *Econometrica* 80(3):911-967, May 2012 (previously titled "Modeling the Long Run: Valuation in Dynamic Stochastic Economies," August 2008).

Hansen, L.P., with E.W. Anderson and T.J. Sargent, "Small Noise Methods for Risk-Sensitive/Robust Economies," *Journal of Economic Dynamics and Control*, 36(4): 468-500, April 2012.

Hansen, L.P., with J. Scheinkman, "Pricing Growth-Rate Risk," *Finance and Stochastics* 16(1): 1-15, January 2012.

Hansen, L.P., "Comments on Housing Price Booms and the Current Account by A. Klaus, P. Kuang, and A. Marcet," *NBER Macroeconomics Annual* 2011, Volume 26.

Hansen, L.P., with J. Borovička, M. Hendricks, and J. Scheinkman, "Risk Price Dynamics; The JFEC Invited Lecture at the 2009 SoFiE Conference," *Journal of Financial Econometrics* 9(1): 3-65, Winter 2011.

Hansen, L.P., with T.J. Sargent, "Robustness and Ambiguity in Continuous Time," *Journal of Economic Theory* 146(3):1195-1223, May 2011.

Hansen, L.P., with T.J. Sargent, "Fragile Beliefs and the Price of Model Uncertainty," *Quantitative Economics* 1(1): 129-162, July 2010.

Hansen, L.P., with X. Chen and M. Carrasco, "Nonlinearity and Temporal Dependence," *Journal of Econometrics* 155(2): 155-169, April 2010.

Hansen, L.P., with T.J. Sargent, "Wanting Robustness in Macroeconomics," Benjamin M. Friedman and Michael Woodford, Eds., *Handbook of Monetary Economics* 3(11): 1097-1157, 2010.

Hansen, L.P., with E. Renault, "Pricing Kernels and Stochastic Discount Factors," R. Cont, Ed., *Encyclopedia of Quantitative Finance*, Chapter 19-009, Wiley Press May 2010.

Hansen, L.P., with Y. Ait-Sahalia and J. Scheinkman "Operator Methods for Continuous-Time Markov Processes," *Handbook of Financial Econometrics* 1(1): 1-66, 2010.

Hansen, L.P., with R. Mayer and T.J. Sargent, "Robust Hidden Markov LQG Problems," *Journal of Economic Dynamics & Control* 34(10): 1951-1966, October 2010.

Hansen, L.P., with F. Barillas and T.J. Sargent, "Doubts or Variability?" *Journal of Economic Theory* 144(6): 2388-2419, November 2009.

Hansen, L.P., with X. Chen and J. Scheinkman, "Nonlinear Principal Components and Long Run Implications of Multivariate Diffusions," *Annals of Statistics* 37(6B): 4279-4312, 2009.

Hansen, L. P., with J. Scheinkman, "Long Term Risk: an Operator Approach," *Econometrica* 77(1): 177-234, January 2009.

Hansen, L.P., with J. Heaton and N. Li, "Consumption Strikes Back?: Measuring Long Run Risk," *Journal of Political Economy*, 116(2): 260-302, April 2008.

Hansen, L.P., with T. Cogley, R. Colacito, and T.J. Sargent, "Robustness and U.S. Monetary Experimentation," *Journal of Money Credit and Banking*, 40(8): 1559-1623, December 2008.

Hansen, L. P. "Discussion of: Financial Markets and the Real Economy, by J. Cochrane," R. Mehra, Ed., *Handbook of the Equity Risk Premium*, Elsevier Science, 2008.

Hansen, L.P., with T.J. Sargent, "Recursive Robust Estimation and Control Without Commitment," *Journal of Economic Theory* 136(1): 1-27, September 2007.

Hansen, L. P., with J. Heaton, J. Lee, and N. Roussanov, "Intertemporal Substitution and Risk Aversion," *Handbook of Econometrics* 6(1): 3967-4056, 2007.

Hansen, L. P. "Generalized Method of Moments Estimation," S. N. Durlauf and L.E. Blume, Eds., *Palgrave Dictionary of Economics*, June 17, 2007.

Hansen, L.P., "Beliefs, Doubts and Learning: Valuing Macroeconomic Risk; Richard T. Ely Lecture," *American Economic Review* 97(2): 1-30, May 2007.

Hansen, L.P., with T.J. Sargent, G. Turmuhambetova, and N. Williams, "Robust Control and Model Misspecification," *Journal of Economic Theory* 128(1): 45-90, May 2006.

Hansen L.P., with P. Maenhout, A. Rustichini, M.M. Siniscalchi, and T.J. Sargent, "Introduction to Model Uncertainty and Robustness," *Journal of Economic Theory* 128 (1): 1-3, May 2006.

Hansen, L.P., with J. Heaton and N. Li, "Intangible Risk?" C. Corrado, J. Haltiwanger, and D. Sichel, Eds., *Measuring Capital in the New Economy*. Series: (NBER-IW) National Bureau of Economic Research Studies in Income and Wealth, 111-152, 2005.

Hansen, L.P., with T.J. Sargent, "Robust Estimation and Control Under Commitment," *Journal of Economic Theory* 124(2): 258-301, October 2005.

Hansen, L.P., "Comment on Exotic Preferences for Macroeconomics, By D. K. Backus, B. R. Routledge, and S. E. Zin," M. Gertler and K. Rogoff, Eds., NBER Macroeconomics Annual 2004.

Hansen, L.P., "Value in an Uncertain Economy," Address at the 474<sup>th</sup> Convocation, University of Chicago, 2004.

Hansen, L.P., with E. W. Anderson and T.J. Sargent, "A Quartet of Semigroups for Model Specification, Robustness, Prices of Risk and Model Detection," Journal of the European Economic Association 1(1): 68-123, March 2003.

Hansen, L.P., with T.J. Sargent, "Robust Control of Forward-Looking Models," Journal of Monetary Economics 50(3): 581-604, April 2003.

Hansen, L.P., with M. Cagetti, T.J. Sargent, and N. Williams, "Robustness and Pricing with Uncertain Growth," Review of Financial Studies 15(2): 363-404, March 2002.

Hansen, L.P., with T.J. Sargent and N.E. Wang, "Robust Permanent Income and Pricing with Filtering," Macroeconomic Dynamics 6(1): 40-84, May 2002.

Hansen, L. P. "Generalized Method of Moments Estimation: A Time Series Perspective (published title "Method of Moments")," N. J. Smelser and P. B. Bates Eds. In Chief, S.E. Fienberg and J.B. Kadane Eds. of Methodology: Statistics, International Encyclopedia of the Social and Behavior Sciences, Pergamon: Oxford, December 2001.

Hansen, L.P., with T.J. Sargent, "Acknowledging Misspecification in Macroeconomic Theory," Review of Economic Dynamics 4(3): 519-535, July 2001.

Hansen, L.P., with T.J. Sargent, "Robust Control and Model Uncertainty," American Economic Review 91(2): 60-66, May 2001.

Hansen, L.P., with T.J. Sargent, "An Appreciation of A. W. Phillips," Robert Leeson Ed., A. W. H. Phillips: Collected Works in Contemporary Perspective, Cambridge University Press, 365-369, May 2000.

Hansen, L.P., with T.J. Sargent and T.D. Tallarini, Jr., "Robust Permanent Income and Pricing," Review of Economic Studies 66(4): 873-907, October 1999.

Hansen, L.P., with M. Browning and J.J. Heckman, "Micro Data and General Equilibrium Models," M. Woodford and J.B. Taylor, Ed., Handbook of Macroeconomics, Chapter 8, 1999.

Hansen, L.P., with J. Scheinkman and N. Touzi, "Spectral Methods for Identifying Scalar Diffusions," Journal of Econometrics 86(1): 1-32, September 1998.

Hansen, LP, with T.G. Conley and W.F. Liu, "Bootstrapping the Long Run," Macroeconomic Dynamics, 1(2): 279-311, 1997.

Hansen, LP, with T.G. Conley, E.G.J. Luttmer, and J. Scheinkman, "Short-term Interest Rates As Subordinated Diffusions," Review of Financial Studies 10(3): 525-577, Autumn 1997.

Hansen, L.P., with R. Jagannathan, "Assessing Specification Errors in Stochastic Discount Factor Models," Journal of Finance 52(2):557-590, June 1997.

Hansen, L.P., with J. Heaton and A. Yaron, "Finite-Sample Properties of Some Alternative GMM Estimators," Journal of Business & Economic Statistics 14(3):262-280, June 1996.

Hansen, L.P., with E.W. Anderson, E.R. McGrattan, and T.J. Sargent, "Mechanics of Forming and Estimating Dynamic Linear Economies," *Handbook of Computational Economics*, Chapter 4, 1: 171-252, 1996.

Hansen, L.P., with J.J. Heckman, "The Empirical Foundations of Calibration," *Journal of Economic Perspectives* 10(1):87-104, Winter 1996.

Hansen, L.P., with K.J. Singleton, "Efficient Estimation of Linear Asset-Pricing Models with Moving Average Errors," *Journal of Business & Economic Statistics* 14(1):53-68, January 1996.

Hansen, L.P., with J. Heaton and E.G.J. Luttmer, "Econometric Evaluation of Asset Pricing Models," *Review of Financial Studies* 8(2):237-274, Summer 1995.

Hansen, L.P., with T. J. Sargent, "Discounted Linear Exponential Quadratic Gaussian Control," *IEEE Transactions On Automatic Control* 40(5):968-971, May 1995.

Hansen, L.P., with J. Scheinkman, "Back To the Future: Generating Moment Implications for Continuous Time Markov-Processes," *Econometrica* 63(4):767-804, July 1995.

Hansen, L.P., with T. J. Sargent, "Seasonality and Approximation Errors in Rational-Expectations Models," *Journal of Econometrics* 55:21-55, February 1993.

Hansen, L.P., with J.H. Cochrane, "Asset Pricing Explorations for Macroeconomics," O.J. Blanchard and S. Fischer, Eds., *NBER Macroeconomics Annual*, 7:115-169, 1992.

Hansen, L.P., with K.J. Singleton, "Computing Semiparametric Efficiency Bounds for Linear Time Series Models," W. A. Barnett, J. Powell and G. E. Tauchen, Eds., *Nonparametric and Semiparametric Methods in Econometrics and Statistics*, Cambridge University Press 1991, 387-412.

Hansen, L.P., with R. Jagannathan, "Implications of Security Market Data for Models of Dynamic Economies," *Journal of Political Economy* 99(2):225-262, April 1991.

Hansen, L.P., with T.J. Sargent, "Lecture Notes on Least Squares Prediction Theory," L. P. Hansen and T. J. Sargent, Eds., *Rational Expectations Econometrics*, Boulder and Oxford: Westview Press 1991, 13-44.

Hansen, L.P., with T.J. Sargent, "Exact Linear Rational Expectations Models: Specification and Estimation," L. P. Hansen and T. J. Sargent, Eds., *Rational Expectations Econometrics*. Boulder and Oxford: Westview Press 1991, 45-76.

Hansen, L.P., with T.J. Sargent, "Two Difficulties in Interpreting Vector Autoregressions," L. P. Hansen and T. J. Sargent, Eds., *Rational Expectations Econometrics*. Boulder and Oxford: Westview Press 1991, 77-119.

Hansen, L.P., with W.T. Roberds and T.J. Sargent, "Time Series Implications of Present Value Budget Balance and of Martingale Models of Consumption and Taxes," L. P. Hansen and T. J. Sargent, Eds., *Rational Expectations Econometrics*, Boulder and Oxford: Westview Press 1991, 121-161.

Hansen, L.P., with J.C. Heaton and T.J. Sargent, "Faster Methods for Solving Continuous Time Recursive Linear Models of Dynamic Economies," L. P. Hansen and T. J. Sargent, Eds., *Rational Expectations Econometrics*. Boulder and Oxford: Westview Press 1991, 177-208.



Hansen, L.P., with T.J. Sargent, "Prediction Formulas for Continuous Time Linear Rational Expectations Models," L. P. Hansen and T. J. Sargent, Eds., Rational Expectations Econometrics. Boulder and Oxford: Westview Press 1991, 209-218.

Hansen, L.P., with T.J. Sargent, "Identification of Continuous Time Rational Expectations Models from Discrete Time Data," L. P. Hansen and T. J. Sargent, Eds., Rational Expectations Econometrics. Boulder and Oxford: Westview Press 1991, 219-235.

Hansen, L.P., with M.S. Eichenbaum, "Estimating Models with Intertemporal Substitution Using Aggregate Time-Series Data," Journal of Business & Economic Statistics 8(1): 53-69, January 1990.

Hansen, L.P., with A.R. Gallant and G. Tauchen, "Using Conditional Moments of Asset Payoffs To Infer the Volatility of Intertemporal Marginal Rates of Substitution," Journal of Econometrics 45: 141-179, August 1990.

Hansen, L.P., with M.S. Eichenbaum and K.J. Singleton, "A Time-Series Analysis of Representative Agent Models of Consumption and Leisure Choice Under Uncertainty," Quarterly Journal of Economics 103(1): 51-78, February 1988.

Hansen, L.P., with J. Heaton and M. Ogaki, "Efficiency Bounds Implies by Multiperiod Conditional Moment Restrictions," Journal of the American Statistical Association, 83(403): 863-871, September 1988.

Hansen, L.P., with S.F. Richard, "The Role of Conditioning Information in Deducing Testable Restrictions Implied By Dynamic Asset Pricing-Models," Econometrica 55(3): 587-613, May 1987.

Hansen, L.P., "Calculating Asset Prices in Three Example Economies," T.F. Bewley, Ed., Advances in Econometrics: Fifth World Congress Volume I, Cambridge University Press 1987, Chapter 6.

Hansen, L.P., "Statistical Properties of Generalized Method of Moments Estimators of Structural Parameters Obtained From Financial Market Data – Comment," Journal of Business & Economic Statistics 4(4):418-421, October 1986.

Hansen, L.P., "A Method for Calculating Bounds on the Asymptotic Covariance Matrices of Generalized Method of Moments Estimators," Journal of Econometrics 30:203-238, 1985.

Hansen, L.P., with D. Epple and W. Roberds, "Linear-Quadratic Duopoly Models of Resource Depletion," T.J. Sargent, Ed., Energy, Foresight, and Strategy, Washington, D.C.: Resources for the Future 1985, 101-142.

Hansen, L.P., with R.B. Avery and V.J. Hotz, "Multiperiod Probit Models and Orthogonality Condition Estimation," International Economic Review 24(1):21-35, February 1983.

Hansen, L.P., with T.J. Sargent, "Aggregation Over Time and the Inverse Optimal Predictor Problem for Adaptive Expectations in Continuous Time," International Economic Review 24(1):1-20, February 1983.

Hansen, L.P., with T.J. Sargent, "The Dimensionality of the Aliasing Problem in Models with Rational Spectral Densities," Econometrica 51(2):377-387, March 1983.

Hansen, L.P., with K.J. Singleton, "Stochastic Consumption, Risk Aversion, and the Temporal Behavior of Asset Returns," Journal of Political Economy 91(2):249-265, April 1983.

Hansen, L.P. and R.J. Hodrick, "Risk Averse Speculation in the Forward Foreign Exchange Market: An Econometric Analysis of Linear Models," J.A. Frenkel, Ed., Exchange Rates and International Macroeconomics, Chicago, IL: University of Chicago Press, 113-142, 1983.

Hansen, L.P., with K.J. Singleton, "Generalized Instrumental Variables Estimation of Nonlinear Rational Expectations Models," *Econometrica*, 50(5):1269-1286, September 1982. (See also Hansen, L.P., with K.J. Singleton, "Correction," *Econometrica* 52(1):267-268, January 1984)

Hansen, L.P., with T.J. Sargent, "Instrumental Variables Procedures For Estimating Linear Rational Expectations Models," *Journal of Monetary Economics* 9(3):263-296, 1982.

Hansen, L.P., "Consumption, Asset Markets, and Macroeconomic Fluctuations - A Comment," *Carnegie-Rochester Conference Series on Public Policy* 17:239-250, January 1982.

Hansen, L.P., "Large Sample Properties of Generalized Method of Moments Estimators," *Econometrica* 50(4):1029-1054, July 1982.

Hansen, L.P., with T.J. Sargent, "A Note On Wiener-Kolmogorov Prediction Formulas for Rational Expectations Models," *Economics Letters* 8(3): 255-260, 1981.

Hansen, L.P., with T.J. Sargent, "Linear Rational Expectations Models for Dynamically Interrelated Variables," R. E. Lucas Jr. and T. J. Sargent, Eds., *Rational Expectations and Econometric Practice Volume 1*, University of Minnesota Press 1981, 127-156.

Hansen, L.P., with R.J. Hodrick, "Forward Exchange-Rates As Optimal Predictors of Future Spot Rates - An Econometric-Analysis," *Journal of Political Economy* 88(5):829-853, October 1980.

Hansen, L.P., with T.J. Sargent, "Formulating and Estimating Dynamic Linear Rational-Expectations Models," *Journal of Economic Dynamics & Control* 2: 7-46, 1980.

Hansen, L.P., with C.A. Holt and D. Peled, "A Note On 1st-Degree Stochastic Dominance," *Economics Letters* 1:315-319, 1978.

## BOOKS

Hansen, L.P., with T.J. Sargent. *Uncertainty Within Economic Models*. World Scientific Publishing Company, 2014.

Hansen, L.P., with T.J. Sargent. *Recursive Models of Dynamic Linear Economies*. Princeton University Press, Princeton, NJ, 2013.

Yacine Ait-Sahalia and Hansen, L.P., Editors. *Handbook of Financial Econometrics*. Elsevier Press: Holland, 2009.

Hansen, L.P., with T.J. Sargent. *Robustness*. Princeton University Press, Princeton, NJ, 2007.

Mathias Dewatripont, Lars P. Hansen, and Stephen J. Turnovsky, Editors. *Advances in Economics and Econometrics: Theory and Applications: Eighth World Congress (Econometric Society Monographs)*. Cambridge University Press, 2003.

Hansen, L.P., with T.J. Sargent. *Rational Expectations Econometrics, Underground Classics in Economics*. Boulder: Westview Press, 1991. (Component papers listed above.)

## WORKING PAPERS

"Sets of Models and Prices of Uncertainty," with T.J. Sargent (December 28, 2015)

"Modeling and Measuring Systemic Risk," with M.K. Brunnermeier, A.K. Kashyap, A. Krishnamurthy, and A.W. Lo (October 15, 2010)

"Risk and Robustness in Equilibrium," with E.W. Anderson and T.J. Sargent (March 8, 1998)

"Principal Components and the Long Run," with X. Chen and J. Scheinkman (November 2005)

## INTERVIEWS

Clement, Douglas, Hansen, L.P., "Interview with Lars Peter Hansen," *The Region*, 29(4): 8-19, 2015.

Hansen, L. P. "An Interview with Christopher Sims," *Macroeconomic Dynamics* 8(2): 273-294, 2005.

Ghysels, E., Hall, A., Hansen, L. P. "Interview with Lars Peter Hansen." *Journal of Business & Economic Statistics Twentieth Anniversary Issue on the Generalized Method of Moments* 20:4, p. 442-447, 2002.