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Education

Cand. oecon. 1986, University of Oslo

Articles in international journals and books

SKJERPEN, T., Storrøsten, H.B., Rosendahl, K.E. and P. Osmundsen (2018): "Modelling and forecasting rig rates on the Norwegian Continental Shelf". *Resource and Energy Economics*, 53, 220–239.

Nilsen, Ø.A., Raknerud, A. and T. SKJERPEN (2017): "Estimation of a Model for Matched Panel Data with High-Dimensional Two-Way Unobserved Heterogeneity". *Empirical Economics*, 53(4), 1657-1680.

Barth, N., Cappelen, Å., SKJERPEN, T., Todsén, S. and T. Åbyholm (2016): "Expected Service Lives and Depreciation Profiles for Capital Assets: Evidence Based on a Survey of Norwegian Firms". *Journal of Economic and Social Measurement*, 41(4), 329-369.

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Dagsvik, J.K., Kornstad, T. and T. SKJERPEN (2013): "Labor Force Participation and the Discouraged Worker Effect". *Empirical Economics*, 45(1), 401-433.

Kornstad, T., Nymoen, R. and T. SKJERPEN (2013): "Macroeconomic Shocks and the Probability of being Employed". *Economic Modelling*, 33, 572-587.

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Raknerud, A., SKJERPEN, T. and A.R. Swensen (2010): "Forecasting Key Macroeconomic Variables from a Large Number of Predictors: A State Space Approach". *Journal of Forecasting*, 29(4), 367-387.

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Ringlund, G.B., Rosendahl, K.E. and T. SKJERPEN (2008): "Does oilrig activity react to oil price changes? An empirical investigation". *Energy Economics*, 30(2), 371-396.

Raknerud, A., Rønningen, D. and T. SKJERPEN (2007): "A Method for Improved Capital Measurement by Combining Accounts and Firm Investment Data". *Review of Income and Wealth*, 53(3), 397-421.

Raknerud, A., SKJERPEN, T. and A. R. Swensen (2007): "A Linear Demand System Within A Seemingly Unrelated Time Series Equation Framework". *Empirical Economics*, 32(1), 105-124.

Bjørnstad, R. and T. SKJERPEN (2006): "Trade and inequality in wages and employment". *Economic Modelling*, 23(1), 20-44.

SKJERPEN, T. (2005): "The dynamic factor demand model revisited: The identification problem remains". *Economics Letters*, 89(2), 157-166.

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Biørn, E., Lindquist, K.-G. and T. SKJERPEN (2003): "Random Coefficients in Unbalanced Panels: An Application on Data from Chemical Plants". *Annales D'Economie et de Statistique*, 69, 55-83.

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Chapters in books

Kornstad, T. and T. SKJERPEN (2018): Welfare Dependency among Immigrants to Norway: A Panel Data Study of Transfer Shares. Chapter 2 in Sequeira, T.N. (Ed.): *Immigration and Economic Development*. InTechOpen.

Kornstad, T., SKJERPEN, T. and L.S. Stambøl (2017): "Why Do Immigrants to Norway Leave the Country or Move Domestically? Some Important Facts". Chapter 9 in Muenstermann, I. (Ed.): *People's Movements in the 21st Century – Risks, Challenges and Benefits*. InTechOpen.

Biørn, E., SKJERPEN, T. and K.R. Wangen (2006): "Can Random Coefficient Cobb-Douglas Production Functions be Aggregated to Similar Macro Functions?". Chapter 9 in Baltagi, B.H.(Ed.): *Panel Data Econometrics: Theoretical Contributions and Empirical Applications*. Amsterdam: Elsevier.

Jore, A. S., SKJERPEN, T. and A. R. Swensen (1998): Testing for Purchasing Power Parity and Interest Rate Parities on Norwegian Data. Pages 60-84 in Hickman, B.G. and L. Klein (Eds.): "Studies in Applied International Economics, 1, (Link Proceedings 1991-1992)."

Aasness, J., Eide, E. and T. SKJERPEN (1994): "Criminometric Analyses Using Equilibrium Models, Latent Variables and Panel Data". Chapter 6 in Eide, E.: Economics of Crime: Deterrence and the Rational Offender. Amsterdam: North-Holland, pp. 187-243.

Aasness, J., Eide, E. and T. SKJERPEN (1993): "Criminometrics, latent variables and panel data". In Haagen, K., Bartholomew, D.J. and M. Deistler (Eds.): Statistical modelling and latent variables. Amsterdam: North-Holland, pp. 1-16.

Articles in national journals

Dagsvik, J.K., Kornstad, T. and T. SKJERPEN (2013): "Gifte kvinners yrkesdeltaking og betydningen av motløshet analysert ved bruk av data fra Arbeidskraftundersøkelsene" (In English: Married Women's Labour Market Participation and the Significance of the Discouraged Worker effect Analyzed by Means of Data from the Labour Force Surveys). *Søkelys på arbeidslivet*, 3/2013, 189–201.

Cappelen, Å., SKJERPEN, T. and M. Tønnessen (2012): "Politikkens betydning for innvandringen til Norge" (In English: The Impact of Policy on Immigration to Norway). *Søkelys på arbeidslivet*, 4/2012, 277–290.

Dagsvik, J.K., Kornstad, T. and T. SKJERPEN (2007): "Betydningen av motløshet for yrkesdeltaking" (In English: Discouraged workers and labor market participation). *Søkelys på arbeidslivet*, 2/2007, 159-169.

Discussion papers

Dagsvik, J.K., Kornstad, T. and T. SKJERPEN (2019): [Search behavior, aggregate rationality and the discouraged worker effect](#), Discussion Paper 906, Statistics Norway.

Brasch, T. von, Iancu, D.-C. and T. SKJERPEN (2017): [Productivity dispersion and measurement errors](#), Discussion Paper 869, Statistics Norway.

Dagsvik, J.K., Kornstad, T. and T. SKJERPEN (2016): [Discouraged worker effects and barriers against employment for immigrant and non-immigrant women](#), Discussion Paper 845, Statistics Norway.

TERJE SKJERPEN (2008): [Engel elasticities, pseudo-maximum likelihood estimation and bootstrapped standard errors: A case study](#), Discussion Paper 532, Statistics Norway.

Other publications

Tom Kornstad, TERJE SKJERPEN og Lasse Sigbjørn Stambøl (2018): [Utviklingen i bostedssegregering i utvalgte store og sentrale kommuner etter 2005](#), Rapport 2018/23, Statistisk sentralbyrå. (In English: The Development in Residence Segregation in Selected and Large Municipalities after 2005).

Tom Kornstad, TERJE SKJERPEN og Lasse Sigbjørn Stambøl (2016): Utvandring blant innvandrere i Norge. Del 2 1: Analyser basert på mikrodata, Rapport 2016/27, Statistisk sentralbyrå. (In English: Emigration among Immigrants. Part 2: Literature Study, Analyses based on Micro Data).

TERJE SKJERPEN, Lasse Sigbjørn Stambøl og Marianne Tønnessen (2015): Utvandring blant innvandrere i Norge. Del 1: Litteraturstudie, makroanalyse og regionale mønstre, Rapport 2015/17, Statistisk sentralbyrå. (In English: Emigration among Immigrants. Part 1: Literature Study, Macro Analysis and Regional Patterns).

Ådne Cappelen, Jørgen Ouren and TERJE SKJERPEN (2011): Effects of Immigration Policies on Immigration to Norway 1969-2011, Reports 2011/40, Statistics Norway.

TERJE SKJERPEN (2007): Matrix oriented formulae of dynamic multipliers in general autoregressive distributed lag and VARX models, Documents 2007/3, Statistics Norway.

Arvid Raknerud, Dag Rønningen and TERJE SKJERPEN (2004): Documentation of the capital database: A database with data for tangible fixed assets and other economic data at the firm level, Documents 2004/16, Statistics Norway.

Kjersti-Gro Lindquist and TERJE SKJERPEN (2003): Exploring the change in skill structure of labour demand in Norwegian manufacturing, Documents 2003/9, Statistics Norway.

Professional experience

Senior Research fellow (“Forsker I”), Research Department, Statistics Norway, 1994.

Senior Research fellow (“Forsker 0”), Research Department, Statistics Norway, 2012.

Head of Unit for labour market and firm behaviour January 1 2008 to December 31 2008 (temporary position).

Working fields

- Energy economics
- Migration
- Labour market economics
- Firm behaviour
- Consumer behaviour
- Panel data econometrics
- Time series econometrics

Refereree activity

Empirical Economics

Energy Journal

Journal of Economic Studies

Journal of Productivity Analysis.

Review of Income and Wealth

Tourism Management

Tourism Management Perspectives

Others

Involved in censoring of master theses and oral exams at the School of Economics and Business at The Norwegian University of Life Sciences, Ås, Norway.