CURRICULUM VITAE

LARS PETER HANSEN

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Citizenship: USA
Birth: October 26, 1952

Education

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

Appointments/Affiliations

2017 – present	Professor in Finance, Booth School of Business, University of Chicago
2017 – present	Director, Macro Finance Research Program, University of Chicago
2010 – present	David Rockefeller Distinguished Service Professor, University of Chicago
2007 – present	Professor in Statistics, University of Chicago
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

Visiting Academic Positions

2009	Keio University, Faculty of Business and Commerce, Tokyo, Japan, Visiting Professor
2007 (Autumn)	Northwestern University, Department of Economics, Nemmers Visiting 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

Honors/Awards

2019	Honorary Doctorate, Athens University of Economics and Business
2018	Honorary Professorship, Tilburg University, the Netherlands
2017	Honorary Professorship, Tsinghua University School of Economics and Management
2016	Honorary Doctor of Science, Colby College
2015	Honorary Professor in Economics, Universidad del Pacfico
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)

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

Other Professional Appointments

2012 – 2015	Co-Editor, Econometrica
2014 – 2017	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

Students

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

Carnegie Mellon University: 1979 – 1981

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

University of Chicago: 1982 – 1990

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

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 (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: 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 Garca-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)
Philip Barrett (IMF)
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)

University of Chicago: 2016 – 2018

Chen Yeh (UIUC)
Yinan Su
N. Aaron Pancost (Univ of Texas)
Fabrice Tourre

University of Chicago: 2018 – 2019

Michael Barnett (Arizona State)
Paymon Khorrami (Imperial College)
Willem van Vliet (Chinese University of Hong Kong)
Lloyd Han (PIMCO)

University of Chicago: 2019 – 2020

Seyed Ehsan Azarmsa
Stefano Pegoraro (Notre Dame)

Publications

Hansen, L. P., "Comment on Pseudo-True SDFs in Conditional Asset Pricing Models by B. Antoine, K. Proulx and E. Renault," forthcoming in the *Journal of Financial Econometrics*, 2020, 1-6.

Hansen, L.P. with T. J. Sargent, "Macroeconomic Uncertainty Prices When Beliefs are Tenuous," forthcoming in the *Journal of Econometrics*, 2020.

Hansen, L.P., with M. Barnett and W. Brock, "Pricing Uncertainty Induced by Climate Change," *Review of Financial Studies*, 33(3): 1024-1066, February 2020.

Hansen, L. P. , B. Szoke, L.S. Han, and T.J. Sargent. "Twisted Probabilities, Uncertainty, and Prices." *Journal of Econometrics* (2020).

Hansen, L.P. with J. Miao, "Aversion to Ambiguity and Model Misspecification in Dynamic Stochastic Environments," *Proceedings of the National Academy of Sciences of the United States of America(PNAS)*, 115 (37) 9163-9168, August 2018.

Hansen, L.P., "Time Series Econometrics in Macroeconomics and Finance," *Journal of Political Economy*, 125: 1774-1782, December 2017.

Hansen, L.P., "Survey Measurements of Probabilistic Macroeconomic Perspectives: Challenges and Limitations," *forthcoming in NBER Macroeconomics Annual*, 2017.

Hansen, L.P., "Uncertainty in Economic Analysis and the Economic Analysis of Uncertainty," *KNOW*, July 2017.

Hansen, L.P. with J. Scheinkman, "Stochastic Compounding and Uncertain Valuation," *After the Flood*, Ed Glaeser, Tano Santos and Glen Weyl, Eds., University of Chicago Press, March 2017.

Hansen, L.P. with J. Borovička, "Term Structure of Uncertainty in the Macroeconomy," in "Handbook of Macroeconomics," Vol. 2, Part 2., eds. J.B. Taylor, H. Uhlig., December 2016.

Hansen, L.P., with M. Marinacci, "Ambiguity Aversion and Model Misspecification: An Economic Perspective," Statistical Science, January 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 M.K. Brunnermeier, A. Kashyap, A. Krishnamurthy and A.W. Lo, “Modeling and Measuring System Risk,” Ten Years and Beyond: Economists Answer NSF’s Call for Long-Term Research Agendas, August 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 474th Convocation, University of Chicago, 2003.

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, LP, 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 Implied 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 First-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

"Measuring Beliefs from Asset Prices," with Xiaohong Chen and Peter G. Hansen (April, 2020)

"Structured Uncertainty and Model Misspecification," with T.J. Sargent (April, 2019)

"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

Bartelsman, Eric, "The Central Bank Cannot Be the Only Game in Town: A conversation Between Lars Peter Hansen and Peter Praet in Memory of Jan Tinbergen," Royal Dutch Economic Association, December, 2019.

Weitzman, Hal, "Big Question: How Should Economics Shape Policy?" Chicago Booth Review, July 19, 2019.

Schrager, Allison, "A Nobel-Winning Economist's Tips for How to Deal with a More Uncertain World," Quartz, November, 2018.

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.