

Curriculum Vitae (*March 2007*)

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BIOGRAPHY:

Anders. H. Westlund is Professor of Economic Statistics at Stockholm School of Economics since 1986, and Head of the Department of Economic Statistics and Decision Support. Westlund is also Distinguished Visiting Professor at EDHEC since 2005. Westlund has extensive teaching experiences in economic statistics and econometrics on Bachelor, Master and PhD levels, as well as in MBA and Executive MBA programs. His primary research area since beginning of the 90's has been on econometric methodology for non-financial performance measurement and management (in particular structural equation modelling). He has published a large number of articles and books (see PUBLICATIONS). He is member of the board of CFI Group (a US company), he is chairman of the board of EPSI Rating Ltd (a UK company), and chairman of the board of Svenskt Kvalitetsindex AB (a Swedish company). He is also a member of the Advisory Board of the Wallenberg Group. He is member of many scientific organisations, including International Statistical Institute. He is co-editor of Journal of Forecasting. He has a degree of Doctor of Philosophy from University of Umea in 1975.

EDUCATION:

MSc in Business Administration and Statistics, University of Umea, 1967

PhD in Statistics (Licentiate), Stockholm University, 1973

PhD in Econometrics, University of Umea, 1975

Docent in Statistics, University of Umea, 1975

ACADEMIC POSITIONS:

1986 - Professor of Economic Statistics, Stockholm School of Economics

1981 - 1986 Associate Professor of Econometrics, Swedish Research Council

1975 -1981 Associate Professor of Statistics, University of Umea

ACADEMIC POSITIONS (ADMINISTRATION):

1986 - Head of Department of Economic Statistics and Decisions Sciences (SSE)
1995 - 1997 Vice Rector at Stockholm School of Economics
1998 – 2001 Chairman of Faculty of Economics, Finance and Economic Statistics
2001 - 2004 Member of the Board of Stockholm School of Economics

VISITING PROFESSOR

1977-78, 1981-82 Stanford University
1982-83 University of Florida
1985 Japanese Academy of Sciences (Nagoya, Kyoto, Tokyo)
1992, 1997-98 Wirtschaftsuniversität, Vienna
2002-03 University of StGallen
2005- EDHEC Business School

PUBLICATIONS

A Journals, refereed

A.1 “A Monte Carlo Study of Simple Random Sampling from a Finite Population”, **Scandinavian Journal of Statistics**, **2** 106-108, with Stenlund, (1975).

A.2 “On the Asymptotic Normality of the Mean Estimator”, **Scandinavian Journal of Statistics**, **3**, 127-131, with Stenlund, (1976).

A.3 “Structural Variability Analysis of the U.S. Pulp and Paper System”. **Applied Modelling and Simulation**, **1:5**, 187-188, with Baudin, (1981).

A.4 “Analysis of Structural Variability in Budget-Making”, **Scandinavian Political Studies**, **4**, 127-149, with Lane and Stenlund, (1981).

A.5 “Is There a University Crisis in Sweden ? A Survey of National Academic Opinion”, **European Journal of Education**, **16**, 403-418, with Lane and Stenlund, (1981).

A.6 “On Robust Estimation in Certainty Equivalence Control”, **Journal of Statistical Computation and Simulation**, **14**, 241-269, with Stenlund, (1982).

A.7 “A Theoretical Structure of Municipal Political Activities”. **Applied Modelling and Simulation**, **2:13**, 15-17. (1982).

A.8 “Variety of Attitudes Towards the Comprehensive University”, **Higher Education**, **11**, 441-474, with Lane and Stenlund, (1982).

A.9 “The relevance of the Concept of Structural Variability to the Social Sciences”, **Quality and Quantity**, **17** 189-201, with Lane, (1983).

- A.10** “Estimation and Prediction Under Structural Instability: The Case of the US Pulp and Paper Market”, **Journal of Forecasting**, **3**, 63-78, with Baudin and Nadeau, (1984).
- A.11** “Small Sample Performances of Iterative Structural Form L_1 – Norm Estimators”, **Sankhya**, **46**, 201-216, with Nyquist, (1984).
- A.12** “Sequential Moving Sums of Squares of OLS Residuals in Parameter Stability Testing”, **Quality and Quantity**, **18**, 261-273, (1984).
- A.13** “On Econometric Analysis of Regional Structural Variability”. **Advances in Modelling and Simulation**, **5**, 25-44, (1985).
- A.14** “On the Power of Some Tests for Examining the Stability of Regression Coefficients”, **Journal of Statistical Computation and Simulation**, **21**, 275-289, (1985).
- A.15** “On Structural Stability Testing by a Ratio of Moving Sums of Squares of OLS-residuals”, **Advances in Modelling & Simulation**, **2**, 27-45, (1985).
- A.16** “Structural Instability Analysis; the Case of Newsprint Consumption in the United States”, **Forest Science**, **31**, 990-994, with Baudin, (1985).
- A.17** “On the Identification of Time for Parameter Variabilities”, **Metron**, **30**, 21-40, with Tornkvist, (1985).
- A.18** “On Econometric Analysis of Regional Structural Variability”, **Advances in Modelling & Simulation**, **5**, 25-44, (1986).
- A.19** “On the Prediction of Structurally Varying Systems”, **Technological Forecasting and Social Change**, **30**, 63-72, with Zackrisson, (1986).
- A.20** “Choice and Constraint in Budget-Making”, **Theory and Decision**, **23**, 217-230, with Lane, (1987).
- A.21** “Budget-Making for Social Purposes”, **Scandinavian Political Studies**, **6**, 51-73, with Lane, Stenlund and Magnusson, (1988).
- A.22** “Robust Estimation and Prediction of Economic Systems: The Case of Partial Structural Variability”, **Quality and Quantity**, **23**, 61-73, (1989).
- A.23** “Statistical Analysis of ‘Structural Change’: An Annotated Bibliography”, **Empirical Economics**, **14**, 167-192, with Hackl, (1989).
- A.24** “Business Cycle Forecasting in Sweden: A Problem Analysis”, **Modelling, Simulation and Control**, **14**, 17-59, with Ohlén, (1989).
- A.25** “Comment on C.W.J. Granger, ‘Developments in the Non-linear Analysis of Economic Series’”, **Scandinavian Journal of Economics**, **93**, 277-281, (1991).

- A.26** "On Testing for Symmetry in Business Cycles", **Empirical Economics**, **16**, 479-502, with Ohlén, (1991).
- A.27** "Business Cycle Forecasting", **Journal of Forecasting**, **12**, 187-196, (1993).
- A.28** Special Issue on Business Cycle Forecasting, ed. Westlund, **Journal of Forecasting**, **12**, Wiley (1993).
- A.29** "On Price Elasticities of International Telecommunications Demand", **Information Economics and Policy**, **7**, 27-36, with Hackl, (1995).
- A.30** "Forecasting in the Manufacturing Industry", **International Journal of Forecasting**, **12**, 325-438, with Hackl, Oller and Lahiri, (1996).
- A.31** "Demand for International Telecommunication; Time-Varying Price Elasticity", **Journal of Econometrics**, **70**, 243-260, with Hackl, (1996).
- A.32** "Focussed Quality Improvement in Health Care", **Quality Management in Health Care**, **5**, 76-84, with Jönsson et al. (1997).
- A.33** "Change-Oriented Patient Questionnaires", **Journal of Health Care Quality Assurance**, **10**, 254-259, with Jönsson et al. (1997).
- A.34** "Customer Satisfaction Index and its Role in Quality Management", **Journal of Total Quality Management**, **9**, 80-85, with Eklof (1998).
- A.35** "On Measuring Interactions Between Customer Satisfaction and Financial Results", **Journal of Total Quality Management**, **10**, 514-522, with Eklof and Hackl, (1999).
- A.36** "Robustness of PLS for Estimating Latent Variable Quality Structures", **Applied Statistics**, **26**, 435-446, with Cassel and Hackl (1999).
- A.37** "On Structural Equation Modeling for Customer Satisfaction Measurement", **Journal of Total Quality Management**, **11**, 820-825, with Hackl, (2000).
- A.38** "On Measurement of Intangible Assets: A Study of Robustness of Partial Least Squares", **Journal of Total Management**, **11**, 897-907, (2000).
- A.39** Special Issue on Customer Satisfaction; Theory and Measurement, Ed., Westlund et al., **Journal of Total Quality Management** (2000).
- A.40** "On Long Term Forecasting of Social Security; A Robustness Analysis, **Quality and Quantity**, **35**, 33-48, with Ermolieva and MacKellar, (2001).
- A.41** "The Interactions Between Quality, Productivity and Economic Performance; The Case of Swedish Pharmacies", **Journal of Total Quality Management**, **12**, 385-396, with Löthgren, (2001).

- A.42** "Measuring Environmental Impact on Society in the EFQM-system", **Journal of Total Quality Management**, **12**, 125-135, (2001).
- A.43** "Structural Analysis and Measurement of Customer Perceptions, Assuming Measurement and Specification Errors", **Journal of Total Quality Measurement**, **12**, 873-881, with Cassel, Eklöf and Hackl, (2001).
- A.44** "Management and External Disclosure of Intangible Assets; the Need for Valid and Reliable Measurements"; **European Quality**, **7**, 60-64, with Kristensen, (2001).
- A.45** "On Efficient Assessment of Campaign Value", **Admap**, **431**, 44-46, with Martensson, (2002).
- A.46** "The Pan-European Customer Satisfaction Index Program – Current Work and the Way Ahead", **Journal of Total Quality Measurement**, **13**, 1099-1106, with Eklöf, (2002).
- A.47** "Valid and Reliable Measurement for Sustainable Non-Financial Reporting", **Journal of Total Quality Management**, **14**, 161-170, with Kristensen, (2003).
- A.48** "The Effect of Employee Characteristics on Intrinsic Work Motivation and Job Satisfaction Results from the Nordic Employee Index", in **Performance Measurement and Management– Research and Action** (eds. Neels, Walters and Austin), 181- 188, with Eskildsen and Kristensen, (2002).
- A.49** "The Predictive Power of Intangibles?" **Measuring Business Excellence**, **7**, 46-54, with Eskildsen and Kristensen (2003).
- A.50** "Valide og reliable malinger til brug for bæredygtig Non-Financial Reporting", **Total Quality Management Handbok**, **11:3**, 1-15, with Kristensen, (2002).
- A.51** "Measuring Employee Assets", **Journal of Business Process Management**, **10**, 537-550, with Eskildsen and Kristensen, (2004)
- A.52** "Work Motivation and Job Satisfaction", **Employee Relations**, **26**, 122-136, with Eskildsen and Kristensen (2003).
- A.53** "Analysis and Forecasting of Social Security: A Study of Robustness", **International Journal of Forecasting**, with Ermolieva and MacKellar, (2004).
- A.54** "Structural Analysis of the EFQM Model", **Applied Statistics**, forthcoming, with Eklöf and Quaglia, (2004).
- A.55** "Performance measurement and business results", **Journal of Total Quality Management**, **15**, 719-733, with Kristensen, (2004).
- A.56** "Gaining bilateral benefit through holistic performance management and reporting", **Journal of Total Quality Management**, **15**, 557-567, with Pock and Fahrni, (2004).

A.57 “Accountable Business Performance Measurement for Sustainable Business Excellence”, **Journal of Total Quality Management**, **15**,629-643, with Kristensen, (2004).

A.58 “Measuring Asthma Patient Satisfaction, using Partial Least Squares”, **Journal of Health Care Quality Assurance**, **17**, 221-229, with Pilman, Ovanfors, Brun, Karlsson and Prutz (2004).

A.59 “On Customer Satisfaction and Financial Results in the Swedish Real Estate Market”, **Journal of Total Quality Management**, **16**, 1-11, with Gustafsson, Lang and Mattsson (2005)

A.60 “The One Number You Need; A Comment”, **Harvard Business Review**, April 2004, with Kristensen.

A.61 “The Design and Change of Management Control Systems”, forthcoming in **Journal of Accounting and Organizational Change**, with Pock.

A.62 “Industry Specific Management Control Systems and Corporate Quality Targets”, **Journal of Productivity and Performance Management**, forthcoming (2006), with Fahrni and Pock.

A.63. “Characteristics of Performance Measures for External Reporting”, **Journal of Total Quality Management**”, forthcoming, with Bescos, Cauvin, Decock-Good.

B. Books, refereed

B.1 “On the Recursive Estimation of Stochastic and Time-Varying Parameters in Economic systems”, **Lecture Notes in Control and Information Sciences**, **23**, 414-422, Springer Verlag, with Brannas, (1979).

B.2 “On Fix-point Estimation in Interdependent Systems with Specification Errors”, 283-302, Ch. 10 in **The Fix-Point Approach to Interdependent Systems**, ed. H. Wold, North-Holland, (1981).

B.3 “Vad betyder den lokalpolitiska aktiviteten för kommunalvalen?”, 194-226, Ch. 8 in **Ty Riket är Ditt och Makten**, with Gidlund, Ds kn 1981:15, (1981).

B.4 “Robustness Properties of a Kalman Filter Estimator in Interdependent Systems with Time-Varying Parameters”, 49-73, Ch. 2 in **Selected Papers on Contemporary Econometric Problems**, ed. Charatsis, with Brannas, (1982).

B.5 “Die Hochschulintegration in der Einschätzung der Schwedischen Hochschullehrer”, 145-167, Ch. 7 in **Integrierte Hochschulmodelle, Erfahrungen aus drei**

- Ländern**, ed. Hermanns, Teichler and Wasser, Campus Verlag, with Lane and Stenlund, (1982).
- B.6** “Variety of Attitudes Toward the Comprehensive University”, 149-174, Ch. 7 in **The Complete University**, ed. Hermanns, Teichler and Wasser, Schenkman Publ. Comp., with Lane and Stenlund, (1983).
- B.7** “Partial Parameter Instability and Small Sample Prediction Bias”, 383-395, in **New Perspectives in Theoretical and Applied Statistics**, ed. Puri et al., Wiley, (1987).
- B.8** “Asymmetri, instabil dynamik och konjunkturers predikterbarhet”, 55-71, in **Konjunktur och Prognos**, Ekonomiska Rådet, (1988).
- B.9** “On the Identification of Time for Structural Changes by MOSUM-SQ and CUSUM-SQ Procedures”, 97-126, Ch. 8 in **Statistical Analysis and Forecasting of Economic Structural Change**, ed. Hackl, with Tornkvist, Springer Verlag, (1989).
- B.10** “Statistical Analysis of Structural Change: An Annotated Bibliography”, 103-128, in **Econometrics and Structural Change**, ed. Kramer, with Hackl, Physica-Verlag, (1989).
- B.11** “Statistical Surveillance of Peaks and Troughs of Business Cycles”, 497-520, in **Business Cycle Surveys With Special Reference to Pacific Basin Economics**, ed. Oppenlander and Poser, with Lonnqvist and Ohlén, Avebury, (1990).
- B.12** “On Business Cycle Forecasting and the Problem of Variability in Dynamic Structures”, 153-174, in **Business Cycle Surveys With Special Reference to Pacific Basin Economics**, ed. Oppenlander and Poser, with Ohlén, Avebury, (1990).
- B.13** “Comment on C.W.J. Granger, ‘Developments in the Non-linear Analysis of Economic Series’”, 149-153, in **New Approaches to Empirical Macroeconomics**, ed. Hylleberg a and Paldam, Blackwell Publishers, (1991).
- B.14** “Produktivitetmätning inom banksektorn”, 7-54, in **Produktivitet i vissa tjänstesektorer**, Produktivitetsdelegationen, Allmänna Förlaget, (1991).
- B.15** “Economic Structural Change; Introduction”, 1-7, Ch. 1 in **Economic Structural Change**, with Hackl (1991).
- B.16** “On the Estimation of Time-Varying Parameters in Transfer Function Models”, 301-324, Ch. 19 in **Economic Structural Change**, with Claesson, (1991).
- B.17** “National Customer Satisfaction Indices – Europe and the USA”, 95-105, in **Pursuing Service Excellence: Practices and Insights**, ed. Schening et al., with Eklof (1998).
- B.18** “Customer Satisfaction Measurement; PLS and Alternative Estimation Methods”, in **Business Excellence - Quality for Society**, ed. Molnar (2000), with Hackl.

B.19 "The European Customer Satisfaction Index; Its Background and the Role of Private Concerns and Public Utilities", in **The Customer Satisfaction in the Public Field**, ed. Fabris and Rolando, Hoepli, Roma, (2000).

C. Books

C.1 **A Monte Carlo Study of Some Sampling Designs**, Fil.Lic. Thesis, 240 pp., Univ. of Umeå, with Stenlund, (1974).

C.2 **Estimation and Prediction in Interdependent Systems in the Presence of Specification Errors**, Ph.D. Thesis, 248 pp., Univ. of Umeå, (1975).

C.3 **Econometrics and Stochastic Control in Macro-Economic Planning**, Almqvist & Wiksell, with Brannas, Eklof and Stenlund, 274 pp., (1981).

C.4 **On Econometric Analysis of Municipal Structural Variability**, Swedish Council for Building Research, 83 pp., (1986).

C.5 **Economic Structural Change; Analysis and Forecasting**, Springer Verlag, ed., with Hackl, 384 pp., (1991).

C.6 **The European Customer Satisfaction Index**, forthcoming, Springer Verlag, Berlin (eds. Westlund, Bruhn, Eklof), (2004).

D. Journals, partially refereed

D.1 "Stokastisk optimal reglerteori - ett medel för förbättrad ekonomisk planering?" **Statistisk Tidskrift**, 421-482, 6, (1979).

D.2 "Homo Economicus and Homo Politicus: en kritik av beslutsteorier om offentlig resursallokering", **Statsvetenskaplig Tidskrift**, 135- 146, 3, with Lane and Stenlund, (1981).

D.3 "Ekonometrisk analys av strukturellt instabila ekonomiska system", **Statistisk Tidskrift**, 98-108, 159-161, 2, (1981).

D.4 "Kommunernas byråkratisering", **Tvärsnitt**, 2, 20-30, with Lane and Magnusson, (1982).

D.5 "Kommunalvalen och den kommunala demokratin", **Statsvetenskaplig Tidskrift**, 2, 91-108, with Gidlund, (1982).

D.6 "Strukturförändringar och ekonomiskt prognosarbete", **Ekonomisk Debatt**, 3, 233-237, (1986).

D.7 "How did the Transaction Costs on the Stockholm Stock Exchange Influence Trading Volume and Price Volatility?" **SEB Quarterly Review**, 2, 30-35, with Lindgren, (1990).

D.8 "Nöjda patienter? Åtgärder prioriteras med ny metod". **Sprida**, 34-38. (1994).

D.9 "Åtgärdsinriktade patientenkäter", **Läkartidningen**, **93**, 2073-2081, with Jönsson et al. (1996).

D.10 "L'indice de satisfaction clientèle européen", **Banque Magazine**, **602**, 1-4, with Laviale and Lamauve. (1999).

E. Conference Papers

- E.1** “A Monte Carlo Study of Three Sampling Designs”, **Proceedings of 40th ISI Conference**, 809-812, Warsaw, with Stenlund, (1975).
- E.2** “On Treatment of Specification Errors in Econometric Analysis. **Proc. of Econometric Meeting** (Gothenburg), (1977).
- E.3** “On Structural Estimation and Control in Econometrics”, **Proceedings of the 41st ISI Conference**, 545-548, New Delhi, with Stenlund, (1977).
- E.4** “ L_1 -versus L_2 -norm Estimation in Interdependent Systems when Residual Distributions are Stable”. **Proc. of the ESEM-77**, Vienna, with Nyquist, (1977).
- E.5** “Robustness Properties of a Kalman Filter Estimator in Interdependent Systems with Time-varying Parameters”. **Proc. of the ESEM-79**, Athens, with Brannas, (1979).
- E.6** “On Robust Double k-Class Reduced Form Estimation”, **12th European Meeting of Statisticians**, Varna, (1979).
- E.7** “Robustness Properties of Kalman Filtering in Two Stage Recursive Structural Form Estimation”, **Proceedings of the 42nd ISI Conference**, 559-562, Manila, (1979).
- E.8** “On Certainty Equivalence Control with L_p -norm estimated Regression Models when Residuals are stable. **Proc. of the Econ.Soc. World Congress**, Aix-en-Provence, with Nyquist, (1981).
- E.9** “Some Small Sample Properties of Structural Form Kalman Filtering”, **European Meeting of the Econometric Society, Amsterdam, with Brannas, (1981).**
- E.10** “Prediction and Structural Analysis of the US Pulp and Paper Market; Some Empirical Observations on the use of Kalman Filtering” **Proceedings of the 1st International Symposium on Forecasting**, 62, Quebec, with Baudin, (1981)
- E.11** “An Approach for Unbiased Robust Reduced Form Estimation”, **13th European Meeting of Statisticians**, 233-234, Brighton, (1981).

- E.12** “Structural Variability Analysis of the US Pulp and Paper Market”, **Proceedings of the 1st International Conference on Applied Modelling and Simulation**, 187-188, Lyon, with Baudin, (1981).
- E.13** “Small Sample Properties and Robust Reduced Form Estimators”, **43rd ISI Conference**, 1-4, Buenos Aires, (1981).
- E.14** “Local Government Decision-Making: An Environmental Epiphenomenon?”, **10th World Congress of Sociology**, Mexico City, with Lane and Stenlund, (1982).
- E.15** “On the Power of a Parameter Stability Test”. **Proc. of the 15th EMS**, Palermo, (1982).
- E.16** “Reflections in Ecological Fallacy”, **10th World Congress of Sociology**, Mexico City, with Lane, (1982).
- E.17** “On the Relevance of Structural Stability for the Social Sciences”, **10th World Congress of Sociology**, Mexico City, with Lane, (1982).
- E.18** “A Theoretical Structure of Municipal Political Activities”, **Proceedings of International AMSE Conference, Paris**, 15-17, with Gidlund, (1982).
- E.19** “A Note on Partial Structural Variability and Prediction Bias Effects in ID Systems”, **44th ISI Conference**, Madrid, (1983).
- E.20** “Prediction and Analysis of the Structurally Unstable System of NewsPrint Demand in the US”, **Proceedings of 4th International Symposium on Forecasting**, London, with Baudin, (1984).
- E.21** “Statistical and Econometric Identification of Structural Change”, **IIASA Conference**, Vienna, (1984).
- E.22** “On the Identification of Time for Parameter Instabilities”, **Proceedings of the 45th ISI Conference**, 43-44, Amsterdam, with Tornkvist, (1985).
- E.23** “Partial Parameter Instability and Prediction Bias”, **IMSIBAC-3**, 151, Bilbao, (1985).

- E.24** "A study of the Finite Sample Power of a Spatial Structural Variability Test".
The 2nd
Catalan International Symposium on Statistics, Barcelona, (1986).
- E.25** "On Parameter Constancy Testing by a MOSUMSQ(OLS)-test", **Proceedings**
of 46th ISI
Conference, 469-470, (1987).
- E.26** "Robust Estimation and Prediction; the Case of Partial Structural Variability",
6th IASTED
Conference, (1987).
- E.27** "On Business Cycle Forecasting and the Problem of Varying Dynamic
Structures", **8th**
International Symposium on Forecasting, (1988).
- E.28** "Managing Alternative Forecasts", with Nilsson and Zackrisson, (1989). **47th**
ISI
Conference, Paris
- E.29** "Produktiviteten i privat tjänstesektor; mät- och analysproblem", **Proceedings**
from SCB:s
Research Conference, 6-27, with Lonnqvist, (1990).
- E.30** "Developing Competitiveness Through Customer Satisfaction", **1st**
International
Conference on Quality, Athens, (1993).
- E.31** "Customer Satisfaction Measurement and Its Relation to Productivity Analysis",
8th World
Productivity Congress, with Fornell, (1993).
- E.32** "Demand for Telecommunications from Sweden to Scandinavian Countries: An
Empirical
Study of Price Elasticities", **International Telecommunication Society**
European Regional
Meeting, Tel Aviv, with Rabiee, (1993).
- E.33** "Quality, Productivity and Performance - A Study of Effectiveness in Swedish
Pharmacies",
with Arrhenius, invited paper **55th World Congress of Pharmaceutical**
Sciences (1995).
- E.34** "Quality, Productivity and Performance in Swedish Pharmacies", paper
presented at **QUIS 5**, with Arrhenius (1997).
- E.35** "Analysis and Forecasting of Social Security; A Study of Robustness",
Proceedings of Euro
Working Group on Financial Modeling, **24**, 271-300, with Ermolieva and
MacKellar,

(1998).

E.36 Euro "The IIASA Stochastic Social Security Reform Project Model", **Proceedings of Working Group on Financial Modelling, 25**, with Ermolieva and MacKellar, (1999).

F. Research Reports

F.1 "Large Elements and Measurement Errors in Surveys. A Review of Problems and Attempts at Their Solution". **Errors in Surveys, 48**, University of Stockholm, with Stenlund, (1972).

F.2 "A Monte Carlo Study of Simple Random Sampling from a Finite Population: Some Aspects of Inference". **Errors in Surveys, 67**, University of Stockholm, with Stenlund, (1973).

F.3 "Sampling with Equal and Unequal Probabilities; A Comparative Monte Carlo Study of Some Aspects of Inference". **Errors in Surveys, 73**, University of Stockholm, with Stenlund, (1974).

F.4 Errors in Surveys, 80, University of Stockholm, with Stenlund, (1974).

F.5 "On the Recursive Estimation of Stochastic and Time-varying Parameters in Econometric Systems". **Statistical Research Report 78-7**, University of Umeå, with Brannas (1978).

F.6 "On Optimal Policy Sensitivity to wrong a Priori Specifications in Kalman Filtering". **Statistical Research Report 79-13**, University of Umeå, (1979).

F.7 "On Certainty Equivalence Control with Lp-norm Estimated Regression Models when Residuals are Stable". **Statistical Research Report 79-15**, University of Umeå, (1979).

F.8 "On Robust Estimation in Certain Equivalence Control". **Economics Series, 314**, Stanford University, (1980).

F.9 "On the Problem of Structural Instability in Econometrics: A Study of the U.S. Paper and Pulp

- Market. **Statistical Research Report 80-7**, University of Umeå, with Baudin, (1980).
- F.10** “On Robust Estimation in Certainty Equivalence Control”, **Technical Report No. 314, Stanford University**, with Stenlund, (1980).
- F.11** “On a Priori Mis-specification of Initial Parameter Values in Structural Form Kalman Filtering”. **IMS Bulletin, 9:4**, (1980).
- F.12** “Kalman Filtering in Optimal Control: On Sensitivity against wrong a Priori Specifications”. **IMS Bulletin, 9:5**, (1980).
- F.13** “On Robust Reduced Form Estimation of Partially Mis-specified Interdependent Systems”. **Statistical Research Report, 81-6**. University of Umeå, (1981).
- F.14** “On the Power of a Parameter Stability Test”. **Statistical Research Report 81-7**, University of Umeå, (1981).
- F.15** “On the Power of Structural Stability Testing in Budget-making Processes”. **Technical Report. College of Business Administration, University of Florida, USA**, (1982).
- F.16** “Moving Sums of Squares of Ordinary Least Squares Residuals for Structural Stability Testing”. **Statistical Research Report 82-8**, University of Umeå, (1982).
- F.17** “On Structural Stability Testing by a Ratio of Moving Sums of Squares of OLS-residuals”. **Statistical Research Report 82-10**, University of Umeå, (1982).
- F.18** “Partial Structural Variability and some Prediction Bias Effects”. **Statistical Research Report 82-11**, University of Umeå, (1982).
- F.19** “An Analysis of Structural Instability in the System of Newsprint Demand in the U.S”. **Statistical Research Report 83-15**, University of Umeå, with Baudin, (1983).
- F.20** “On the Power of Parameter Stability Testing by Sequential Moving Sums of Squares of OLS-residuals”. **Applied Modelling and Simulation, 3**. (1984).
- F.21** “Some Test Statistics and Their Ability to identify Regression Parameter Instabilities”. **Advances in Modelling and Simulation, 4**, (1984).

- F.22** “Statistical Analysis of Structural Change: An Annotated Bibliography”, **Collaborative Paper, IIASA CP-85-31**, with Hackl, (1985).
- F.23** “On the use of Kalman Filtering for Analysis of Spatial Structural Variability”. **CERUM Working Papers, 85:8**. (1985).
- F.24** “A note on testing for Spatial Structural Variability”. **CERUM Working Papers, 85:9**, (1985).
- F.25** “Econometric Analysis of Structural Variability in Municipality Budgeting”. **CERUM Working Papers 85:12**, (1985).
- F.26** “On the Identification of Time for Structural Changes by MOSUMSQ and CUSUMSQ Procedures”, **EFI Research Report**, with Tornkvist, (1986).
- F.27** “Robust Estimation and Prediction of Economic Systems; the Case of Partial Structural Variability”, **EFI Research Paper, 6315**, (1986).
- F.28** “Is the Demand for Money Stable? A Comparison of Existing and New Test of Instability on Swedish Data”. **Statistical Research Report 83-16**. Paper presented at **the 1984. Econometric Meeting** (Madrid), with Lybeck, (1987).
- F.29** “Business Cycle Forecasting in Sweden; A Problem Analysis”, **EFI Research Report**, with Ohlen, (1987).
- F.30** “Is the Demand for Money Stable? A Comparison of Existing and New Test of Instability on Swedish Data”. **Statistical Research Report 83-16**. Paper presented at the 1984. Econometric Meeting (Madrid), with Lybeck, (1987).
- F.31** “Business Cycle Forecasting in Sweden: A Problem Analysis”, **R & D Report, 41, Statistics Sweden**, with Ohlen, (1987).
- F.32** “Aktieomsättning och omsättningsskatt; en empirisk studie på svenska data”, **EFI Research Paper 6354**, with Lindgren, (1988).
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