

- The Man Who Fell to Earth (1976) - Thomas Jerome Newton
- Just a Gigolo (1978) - Paul Ambrosius von Przygodski
- Christiane F. (1981) – David Bowie
- The Snowman (1982) - narrator
- Baal (1982) - Baal
- Yellowbeard (1983) - The sailor wearing shark fin
- Merry Christmas, Mr. Lawrence (1983) - Maj. Jack 'Strafer' Celliers
- The Hunger (1983) - John Blaylock
- Jazzin' for Blue Jean (1984) - Vic and Screaming Lord Byron
- Into the Night (1985) - Colin Morris
- Labyrinth (1986) - Jareth the Goblin King
- Absolute Beginners (1986) - Vendice Partners
- The Last Temptation of Christ (1988) - Pontius Pilate
- The Linguini Incident (1991) - Monte
- Twin Peaks: Fire Walk with Me (1992) - Phillip Jeffries
- Dream On (1991) - Sir Roland Moorecock
- Basquiat (1996) - Andy Warhol
- Gunslinger's Revenge (1998) - Jack Sikora
- Everybody Loves Sunshine (1999) - Bernie
- Mr. Rice's Secret (2000) - William Rice
- Zoolander (2001) – David Bowie
- The Prestige (2006) - Nikola Tesla