

# Sebastian Ankargren

Curriculum vitae

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## CONTACT INFORMATION

Sebastian Ankargren (formerly Andersson)  
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## EDUCATION

2014– Ph. D. student, Uppsala University, Department of Statistics  
Main focus: Time series econometrics.  
Thesis advisors: Johan Lyhagen (main) and Yukai Yang (assistant).  
On parental leave for a total of 12 months in 2015–2018.  
2014 M. Sc., Statistics, Uppsala University  
2012 B. Sc., Statistics, Uppsala University

## PROFESSIONAL EXPERIENCE

2018 Research intern at the Modeling division, Sveriges Riksbank, Stockholm  
2012–2014 Summer intern at the Ministry of Finance, Stockholm

## PUBLICATIONS

2019 Frequentist model averaging in structural equation modelling, *Psychometrika*, doi:10.1007/s11336-018-9624-y (with Jin, S.)  
2018 On the least-squares model averaging interval estimator, *Communications in Statistics—Theory and Methods*, doi:10.1080/03610926.2017.1300272 (with Jin, S.)  
2017 The importance of the financial system for the real economy, *Empirical Economics*, doi:10.1007/s00181-016-1175-4 (with Bjellerup, M., and Shahnazarian, H.)

## WORKING PAPERS

A mixed-frequency Bayesian VAR model with a steady-state prior (with Unosson, M. and Yang, Y.)  
Estimating a VECM for a small open economy (with Lyhagen, J.)

**PRESENTATIONS****Conference Talks**

- 2017 "A mixed-frequency Bayesian VAR with a steady-state prior", International Conference on Computational and Financial Econometrics in London, UK. December 15–17.
- 2016 "A comparative study of penalized least squares and frequentist model averaging", Joint Statistical Meetings in Chicago, IL, USA. July 30 – August 4.

**Other Talks**

- 2019 Department of Statistics, Uppsala University. January 23.
- 2018 Research Division, Sveriges Riksbank. December 12.
- 2017 Department of Statistics, Uppsala University. December 13.
- 2016 Department of Statistics, Uppsala University. December 14.
- 2016 Department of Statistics, Uppsala University. March 16.
- 2015 Department of Statistics, Uppsala University. January 21.

**PROFESSIONAL SERVICE**

Reviewer for Statistics

**DEPARTMENTAL SERVICE**

Board of the Department of Statistics, Ph. D. representative, 2015–2016

**EXTRACURRICULAR UNIVERSITY SERVICE**

Board of the Pareto Uppsala Economic Association, board member, 2010–2011

**TEACHING EXPERIENCE**

- 2014– Ph. D. student with teaching duties (20 %), Uppsala University, Department of Statistics
- 2012–2014 Teaching assistant, Uppsala University, Department of Statistics

**Course director and instructor**

- 2017– Statistical Programming with R

**Instructor**

- 2016–2017 Statistical Programming with R
- 2015–2016 Applied Statistics
- 2015 Econometric Theory and Methodology
- 2014–2015 Time Series Econometrics

**Teaching assistant**

- 2016 Inference
- 2014–2016 Time Series Econometrics
- 2014 Econometric Theory and Methodology
- 2013–2014 Time Series Analysis
- 2013–2014 Econometrics

2013–2014	Applied Statistical Methods
2012–2014	Applied Statistics
2012	Introductory Statistics

**Supervisor**

2018	1 bachelor thesis
2017	2 master theses

**COMPUTER SKILLS****Programming**

Expert level: R, MATLAB, EViews,  $\text{\LaTeX}$   
Intermediate level: C++

**Software development**

Git/GitHub, Travis CI, codecov

**Packages**

mfbvar: R package for mixed-frequency Bayesian VAR models (CRAN)  
statmath:  $\text{\LaTeX}$  package for typesetting math frequently used in statistics (CTAN)  
karencv:  $\text{\LaTeX}$  class for creating academic CVs (GitHub)

**REFERENCES**

References available upon request.