

Sebastian Ankargren

Curriculum vitae

CONTACT INFORMATION

Sebastian Ankargren (formerly Andersson)
Department of Statistics
Uppsala University
Box 513, 751 20 Uppsala
Sweden

E-mail: sebastian.ankargren@statistics.uu.se

Website: <http://ankargren.github.io>

ORCID: <http://orcid.org/0000-0003-4415-8734>

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 approximately 9 months in 2015–2017.
- 2014 M. Sc., Statistics, Uppsala University
- 2012 B. Sc., Statistics, Uppsala University

PROFESSIONAL EXPERIENCE

- 2018 PhD intern at the Modelling division, Sveriges Riksbank, Stockholm
- 2012–2014 Summer intern at the Ministry of Finance, Stockholm

PUBLICATIONS

- 2018 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.

Departmental Talks

- 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

- 2017–2018 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, L^AT_EX

Some experience: C++, Python

Software development

Git/GitHub, Travis CI, codecov

REFERENCES

References available upon request.