## Sebastian Ankargren

CONTACT	Sebastian Ankargren (formerly Andersson)		
Information	Department of Statistics Uppsala University		
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	E-mail: sebastian.ankargren@statistics.uu.se		
	Website: http://ankargren.github.io ORCID: http://orcid.org/0000-0003-4415-8734		
EDUCATION	Ph. D. student, Uppsala University, Department of Statistics <i>Main focus</i> : Time series econometrics.	2014 — Present	
	Thesis advisors: Johan Lyhagen (main) and Yukai Yang (assistant).		
	On parental leave for approximately 9 months in 2015–2017.		
	Master's degree in statistics, Uppsala University	2012 — 2014	
	Bachelor's degree in statistics, Uppsala University	2009 — 2012	
WORK Experience	Summer intern at the Ministry of Finance, Stockholm	2012 — 2014	
	Teaching assistant, Uppsala University, Department of Statistics	2012 — 2014	
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PUBLICATIONS	[1] Ankargren S., and Jin, S. (2017) On the least-squares model averaging interval estimator, Communications in Statistics—Theory and Methods, doi:10.1080/03610926.2017.130027		
	[2] Ankargren, S., Bjellerup, M. and Shahnazarian, H. (2016) The importance of the financial system for the real economy, <i>Empirical Economics</i> , doi:10.1007/s00181-016-1175-4.		
PAPERS SUBMITTE	ED [3] Submitted to Psychometrika: Frequentist model averaging in structure (with Jin, S.)	al equation modeling	
PAPERS IN PREPARATION	[4] Mixed-frequency Bayesian VAR models with steady-state priors (with Unosson, M. and Yang, Y.)		
	[5] A comparison of penalized least squares and frequentist model averaging (with Jin, S.)		
	[6] The estimation of a VECM for a small open economy with exogenous variables (with Lyhagen, J.)		
	[7] Factor-augmented regressions with smooth transitions (with Mattsson, I.)		
PRESENTATIONS	International Conference on Computational and Financial Econometrics in London, UK. December, 2017. (Scheduled)		
	Department of Statistics, Uppsala, Sweden. December, 2017. (Scheduled)		
	Department of Statistics, Uppsala, Sweden. December, 2016.		
	Joint Statistical Meetings in Chicago, IL, USA. August, 2016.		
	Department of Statistics, Uppsala, Sweden. March, 2016.		
	Department of Statistics, Uppsala, Sweden. January, 2015.		
ACADEMIC SERVICE	Board member, Pareto Uppsala Economic Association, 2010–2011.		
	Board member, Department of Statistics (Ph. D. representative), 2015–2016.		

TEACHING EXPERIENCE	Department of Statistics, Uppsala University	
	Course director and instructor	
	Statistical Programming with R	Fall 2017
	Instructor	
	Statistical Programming with R Applied Statistics Econometric Theory and Methodology Time Series Econometrics	2016–2017 2015–2016 2015 2014–2015
	Teaching assistant	
	Inference Time Series Econometrics Econometric Theory and Methodology Econometrics Time Series Analysis Applied Statistical Methods Applied Statistics	2016 2014–2016 2014 2013–2014 2013–2014 2013–2014 2012–2014
	Introductory Statistics	2012
	Supervisor	
	Master thesis	2017
Reviewer	Statistics.	
COMPUTER SKILLS	Programming Expert level: R, MATLAB, EViews, LATEX	

REVIEWER Statistics.

COMPUTER Programming
SKILLS Expert level: R, MATLAB, EViews, LATEX
Some experience: C++, Python

Version control
Git/GitHub

REFERENCES

References available upon request.