Sebastian Ankargren

Curriculum vitae

Contact Information

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Professional Experience

2019–	Econometrician at the Macroeconomic Research and Simulations Division, National Institute of Economic Research, Stockholm
2018	Research intern at the Modeling division, Sveriges Riksbank, Stockholm
2012–2014	Summer intern at the Ministry of Finance, Stockholm

Education

2014–2019	Ph. D., Statistics, Uppsala University Thesis: *VAR Models, Cointegration and Mixed-Frequency Data*. 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

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

Mixed-frequency VARs in R: The mfbvar package (with Yang, Y.)

Estimating large mixed-frequency VARs (with Jonéus, P.)

Simulation smoothing for nowcasting with large mixed-frequency VARs (with Jonéus, P.)

The interaction between fiscal and monetary policies: Evidence from Sweden (with Shahnazarian, H.)

A flexible 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

2014–2019 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

2019	1 bachelor thesis
2018	1 bachelor thesis
2017	2 master theses

COMPUTER SKILLS

Programming

Expert level: R, MATLAB, EViews, LaTeX
Intermediate level: C++

Software development

Git/GitHub, Travis CI, codecov

Packages

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

REFERENCES

References available upon request.