Sebastian Ankargren

Curriculum vitae (May 1, 2020)

Contact Information

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Professional Experience

2019–	Econometrician at the Macroeconomic Research and Simulations Division, National Institute of Economic Research, Stockholm
2012–2014 (Jun–Aug)	Desk officer 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 14 months in 2015–2018.
2014	M. Sc., Statistics, Uppsala University
2012	B. Sc., Statistics, Uppsala University

Research visits

2018	Research intern at the Modeling Division, Sveriges Riksbank, Stockholm

Publications

2020 A flexible mixed-frequency Bayesian VAR model with a steady-state prior, *Journal of Time Series Econometrics* (accepted), arXiv:1911.09151 (with Unosson, M. and Yang, Y.)

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 Bayesian VAR models in R: The mfbvar package (with Yang, Y.), available on CRAN: https://cran.r-project.org/web/packages/mfbvar/vignettes/mfbvar_jss.pdf

Estimating large mixed-frequency Bayesian VAR models (with Jonéus, P.), arXiv:1912.02231

Simulation smoothing for nowcasting with large mixed-frequency VARs (with Jonéus, P.), arXiv:1907.01075

The interaction between fiscal and monetary policies: Evidence from Sweden (with Shahnazarian, H.), Working Paper No. 365, Sveriges Riksbank
Estimating a VECM for a small open economy (with Lyhagen, J.)

PRESENTATIONS AND OTHER ACTIVITIES

Presentations

2019 Dept. of Statistics (UU)
2018 Sveriges Riksbank
2017 CFE (London, UK); Dept. of Statistics (UU)
2016 JSM (Chicago, USA); 2 x Dept. of Statistics (UU)
2015 Dept. of Statistics (UU)

Academic service

2015–2016 Board member, Department of Statistics (PhD representative)
2010–2011 Board member, Pareto (Uppsala Economic Association)

Refereeing

Statistics, Empirical Economics, Journal of Statistical Software, Econometric Reviews

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

500 teaching hours (*lektorstimmar*) in total.

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++
Some experience: Bash, Slurm

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.