

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

## PROFESSIONAL EXPERIENCE

2012–2014 Summer intern at the Ministry of Finance, Stockholm

## PUBLICATIONS

2018 On the least-squares model averaging interval estimator, *Communications in Statistics—Theory and Methods*, doi:[10.1080/03610926.2017.1300272](https://doi.org/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](https://doi.org/10.1007/s00181-016-1175-4) (with Bjellerup, M., and Shahnazarian, H.)

## MANUSCRIPTS IN SUBMISSION

Frequentist model averaging in structural equation modeling (with Jin, S.)

## MANUSCRIPTS IN PREPARATION

A mixed-frequency Bayesian VAR model with a steady-state prior (with Unosson, M. and Yang, Y.)  
A comparison of penalized least squares and frequentist model averaging (with Jin, S.)  
The estimation of a VECM for a small open economy with exogenous variables (with Lyhagen, J.)  
Factor-augmented regressions with smooth transitions (with Mattsson, I.)

**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.
- 2017 Department of Statistics, Uppsala University. January 21.

**SERVICE TO THE PROFESSION**

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**

Fall 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**

2017            Two master theses

**COMPUTER SKILLS**

**Programming**

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

Some experience: C++, Python

**Software development**

Git/GitHub, Travis CI, codecov

**REFERENCES**

References available upon request.