Sebastian Ankargren

Curriculum vitae

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 (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.)

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– PhD 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, LaTeX
Some experience: C++, Python

Software development
Git/GitHub, Travis CI, codecov

References

References available upon request.