Karl Oskar Ekvall

Contact Information

313 Ford Hall
224 Church St SE
University of Minnesota
Minneapolis, MN, 55455

Voice: (+1) 612 598 5379
Fax: 612 624 8868
E-mail: ekvall@umn.edu
WWW: karloskarekvall.github.io

Interests

My primary interests are time series, computational statistics, and stochastic processes, but I also have a general interest in statistics and its applications.

Education

University of Minnesota, Minneapolis, Minnesota USA

Ph.D. Statistics, May 2019 (expected)

- Research Topic: "New Methods in Multivariate Time Series"
- Adviser: Professor Galin Jones

University of Gothenburg, Gothenburg, Sweden

A.B.D. Economics, Aug 2014

M.Sc. Finance, May 2012

B.Sc. Economics, May 2010

Honors and Awards

The American-Scandinavian Foundation (Marcus and Amalia Wallenberg Fund), 2016
Lynn Lin Summer Fellowship, University of Minnesota, 2016
Fulbright Graduate Student to the United States from Sweden, 2014 - 2016
The Tom Hedelius Foundation; grant for Ph.D. studies and research, 2014
Sixten Gemzeus Foundation; grant for PhD studies and research, 2013
Richard C. Malmsten Memorial Foundation; best thesis in the Master of Science in Finance program, 2012

Academic Experience

University of Minnesota, Minneapolis, Minnesota USA

Graduate Student **Aug 2014 - present**

Research on multivariate time series. Two new estimation methods for the vector autoregression model are developed. One project is concerned with restricted maximum likelihood estimation and the other with making envelope methods operational in time series. Research includes development of new theory and methods, as well as implementation in R, Fortran and C. Full time coursework alongside research.

Teaching Assistant **Aug 2014 - present**

Preparing lab materials, leading lab sessions with 10 - 30 students, and grading exams as well as data analysis reports for the following courses:

- STAT 4893W Consultation and Communication for Statisticians (Jan 2016 - May 2016)
- STAT 3021 Introduction to Probability and Statistics (Aug 2015 - Dec 2015)
- STAT 3011 Introduction to Statistical Analysis (Sep 2014 - May 2015)

University of Gothenburg, Gothenburg, Sweden

Researcher and Ph.D. Candidate **Aug 2012 - Aug 2014**
Conducted research on predictive regressions with panel (longitudinal) data under supervision of Professor Erik Hjalmarsson. This research is ongoing.

Professional Experience

European Union Chamber of Commerce, Beijing, China

Assistant to Working Groups, Intern **Jan 2010 - Jul 2010**
Coordinating work on the Chamber's 'Position Paper'. This is the Chamber's most important publication and is presented to high level politicians in the Chinese government as well as to EU representatives. Assisted with administrative work in lobbying of Chinese authorities.

Alfa Omega International, Gothenburg, Sweden

Accounting Manager **Aug 2004 - Aug 2009**
Reporting and accounting of taxes, salaries, invoices, etc.

Computer Skills

- Languages: In order of decreasing proficiency: R, MatLab, Fortran, Python, C, C++, STATA, MPI, and OpenMP.
- Applications: Developing and programming optimization algorithms as part of research. Experience with distributed computing and cloud computing through coursework in High Performance Computing. Experience with programming MCMC algorithms and pseudo-random number generators.