

Vegard Høghaug LARSEN

Updated: October 2018

PERSONAL DATA

PLACE AND DATE OF BIRTH: Lillehammer, Norway | 30 December 1986
ADDRESS: Nordahl Bruns Gate 9A, 0165, Oslo, Norway
PHONE: +47 45 83 11 55
EMAIL 1: vegard-hoghaug.larsen@norges-bank.no
EMAIL 2: vegardlarsen@gmail.com
WEBPAGE: www.vegardlarsen.com

EMPLOYMENT

RESEARCH ECONOMIST, Norges Bank, August 2016 – present
RESEARCHER II, BI Norwegian Business School, August 2017 - present
RESEARCH FELLOW, BI Norwegian Business School, August 2012 – August 2016
PHD INTERN, Norges Bank, January 2015 – August 2016

PHD IN ECONOMICS

DISSERTATION TITLE: Drivers of the Business Cycle: Oil, News and Uncertainty
FIELDS OF CONCENTRATION: Macroeconomics, Time series, Textual analysis
DATE OF COMPLETION: June 2017
MAIN SUPERVISOR: Tommy Sveen
CO-SUPERVISOR: Hilde C. Bjørnland
COMMITTEE: Juan Rubio-Ramírez, Gernot Doppelhofer and Gisle Natvik
INSTITUTION: BI Norwegian Business School

VISITING SCHOLAR, University of California, Berkeley, USA
Peder Sather Center for Advanced Study, the academic year 2013 – 2014

PRE-DOCTORAL STUDIES

Master of Science in Economics, Norwegian University of Science and Technology, 2007–2012
THESIS TITLE: The Present-Value Model of the Current Account: Results from Norway
ADVISORS: Kåre Johansen and Ragnar Torvik

VISITING STUDENT, University of California, Berkeley, USA
Department of Economics, the academic year 2010 – 2011

PUBLICATIONS

OIL AND MACROECONOMIC (IN)STABILITY, joint with Hilde C. Bjørnland and Junior Maih (2018),
American Economic Journal: Macroeconomics, 10 (4): 128-51.
THE VALUE OF NEWS FOR ECONOMIC DEVELOPMENTS, joint with Leif Anders Thorsrud
Forthcoming in *Journal of Econometrics*
BUSINESS CYCLES IN AN OIL ECONOMY, joint with Drago Bergholt and Martin Seneca
Forthcoming in *Journal of International Money and Finance*

WORKING PAPERS

COMPONENTS OF UNCERTAINTY, R&R: International Economic Review
ASSET RETURNS, NEWS TOPICS, AND MEDIA EFFECTS joint with Leif Anders Thorsrud, Submitted
BUSINESS CYCLE NARRATIVES joint with Leif Anders Thorsrud, Submitted

AWARDS AND GRANTS

Best PhD Thesis in Macroeconomics, submitted in Norway between May 2014 and April 2017
Stipend from “Norges Banks fond til økonomisk forsknin” (2013 - 2014)

TEACHING

Teaching, Introductory Statistics, Undergraduate, Spring 2016
TA, for Prof. Hilde C. Bjørnland, Business Cycles, Graduate, Spring 2015
TA, for Prof. Tommy Sveen, Open Macroeconomics and Int. Finance, Graduate, Fall 2014
TA, for Prof. Jon H. Fiva, Econometrics, Undergraduate, Fall 2012

SHORT-TERM VISITS:

Federal Reserve Bank of Philadelphia, October 2017
Reserve Bank of New Zealand, December 2015

OTHER

COMPULSORY MILITARY SERVICE, Norwegian Army
The Engineer Battalion, 2005 – 2006

COMPUTER SKILLS

Regular use: PYTHON, *Matlab*, LINUX, \LaTeX , MICROSOFT AZURE
Intermediate knowledge: R, STATA, OXMETRICS, DYNARE
Basic knowledge: JULIA, *Java*, D3JS, EIEWS

PAPER PRESENTATIONS

2018:

EEA - ESEM, August 27 - 31, Cologne, Germany
International Association for Applied Econometrics, June 26 - 29, Montreal, Canada
North American Summer Meeting of the Econometric Society, June 21 - 24, Davis, California
NTNU, June 14, Trondheim, Norway
Mannheim Workshop in Quantitative Macroeconomics , May 18 -19, Mannheim, Germany
Federal Reserve Board, January 19, Washington D.C., USA
Federal Reserve Bank of Boston, January 12, Boston, USA
ASSA Annual meeting, January 7, Philadelphia, USA

2017:

Royal Economic Society PhD Meetings, December 19 - 20, London, UK
Statistics Norway, November 8, Oslo, Norway
Conference on ML for Macro Prediction & Policy, UPenn, October 12 - 13, Philadelphia, USA
Federal Reserve Bank of Philadelphia, October 11, Philadelphia, USA
SITE: Macroeconomics of Uncertainty and Volatility, August 28 - 30, Stanford, USA
EEA - ESEM, August 21 - 25, Lisbon, Portugal
11th Nordic Summer Symposium in Macroeconomics, August 9 - 12, Smøgen, Sweden
SEM's fourth conference, MIT, July 26 - 28, Massachusetts, USA
International Association for Applied Econometrics, June 26 - 30, Sapporo, Japan
Symposium of the Society for Nonlinear Dynamics and Econometrics, March 30 - 31, Paris, Fr

2016:

Int. Conf. on Computational and Financial Econometrics, December 9 - 11, Seville, Spain
Computing in Economics and Finance, June 26 - 28, Bordeaux, France
International Association for Applied Econometrics, June 22 - 25, Milano, Italy
North American Summer Meeting of the Econometric Society, June 16 - 19, Philadelphia, USA
Symposium of the Society for Nonlinear Dynamics and Econometrics, March 10-11, Tuscaloosa
Annual meeting of Norwegian Association of Economists, January 4-5, Trondheim, Norway

2015:

Reserve Bank of New Zealand, December 10, Wellington, New Zealand
CAMP-Melbourne Institute Applied Macroeconometrics Workshop, December 3, Melbourne
Statoil, November 19, Stavanger, Norway
6th ESOBE Annual Conference, October 29-30, Gerzensee, Switzerland
Norges Bank, October 8, Oslo, Norway
11th World Congress of the Econometric Society, August 17-21, Montreal, Canada
International Association for Applied Econometrics, June 25-27, Thessaloniki, Greece
The 10th Oslo-NHH Workshop in Macroeconomics, June 2, Oslo, Norway
Symposium of the Society for Nonlinear Dynamics and Econometrics, March 19-20, Oslo
Annual meeting of Norwegian Association of Economists, January 5-6, Bergen, Norway

2014:

International Conference on Computational and Financial Econometrics, December 6-8, Pisa
Computing in Economics and Finance, June 22-24, Oslo, Norway