

Vegard Høghaug LARSEN

Updated: November 2017

PERSONAL DATA

PLACE AND DATE OF BIRTH: Lillehammer, Norway | 30 December 1986
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PROFESSIONAL EXPERIENCE

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: Applied macroeconomics, 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

PAPERS

COMPONENTS OF UNCERTAINTY, **Job market paper**
OIL AND MACROECONOMIC (IN)STABILITY, joint with Hilde C. Bjørnland and Junior Maih
Forthcoming in *American Economic Journal: Macroeconomics*
THE VALUE OF NEWS FOR ECONOMIC DEVELOPMENTS, joint with Leif Anders Thorsrud
Conditionally accepted 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*
ASSET RETURNS, NEWS TOPICS, AND MEDIA EFFECTS joint with Leif Anders Thorsrud

WORK IN PROGRESS

NEWS-BASED COINCIDENT INDEXES FOR THE EURO AREA, UK, AND US ECONOMIES

joint with Leif Anders Thorsrud

WAIT A MINUTE - THAT'S A GOOD MINUTE

joint with Leif Anders Thorsrud and Saskia Ter Ellen

GOVERNMENT SPENDING IN AN OPEN ECONOMY: EXPLORING NON-SEPARABLE PREFERENCES

joint with Tommy Sveen

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

PAPER PRESENTATIONS

2017:

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

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

REFERENCES

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