

Vegard Høghaug LARSEN

Updated: August 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
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-Ramires, Gernot Doppelhofer and Gisle Natvik
INSTITUTION: BI Norwegian Business School

PRE-DOCTORAL STUDIES

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

PAPERS

COMPONENTS OF UNCERTAINTY, **Job market paper**
OIL AND MACROECONOMIC (IN)STABILITY, *Revise and Resubmit: AEJ Macroeconomics*
joint with Hilde C. Bjørnland and Junior Maih
THE VALUE OF NEWS, *Revise and Resubmit: Journal of Econometrics*
joint with Leif Anders Thorsrud
BUSINESS CYCLES IN AN OIL ECONOMY, *Forthcoming: Journal of Int. Money and Finance*
joint with Drago Bergholt and Martin Seneca
ASSET RETURNS, NEWS TOPICS, AND MEDIA EFFECTS
joint with Leif Anders Thorsrud

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:

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

2015:

Reserve Bank of New Zealand, December 10, Wellington
CAMP-Melbourne Institute Applied Macroeconometrics Workshop, December 3, Melbourne
Statoil, November 19, Stavanger
6th ESOBE Annual Conference, October 29-30, Gerzensee
Norges Bank, October 8, Oslo
11th World Congress of the Econometric Society, August 17-21, Montreal
International Association for Applied Econometrics, June 25-27, Thessaloniki
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

2014:

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

OTHER

VISITING SCHOLAR, University of California, Berkeley
Peder Sather Center for Advanced Study, two semesters, 2013 - 2014
VISITING STUDENT, University of California, Berkeley
Department of Economics, two semesters, 2010 - 2011
COMPULSORY MILITARY SERVICE, Norwegian Army
The Engineer Battalion, 2005 - 2006

COMPUTER SKILLS

Regular use: PYTHON, *Matlab*, LINUX, ~~TEX~~ L^AT_EX, MICROSOFT AZURE
Intermediate knowledge: R, STATA, OXMETRICS, DYNARE
Basic knowledge: JULIA, *Java*, D3JS, EIEWS