

Juho Nyholm
Curriculum Vitae

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Discipline of Economics
University of Helsinki
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Full name: Nyholm, Juho Tuomas
Date of Birth: June 26, 1985
Nationality: Finnish

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EDUCATION

- PHD IN ECONOMICS, UNIVERSITY OF HELSINKI** 2013 - 2019
Thesis: Essays on noninvertible ARMA models. Public defense completed on November 15th, 2019. Supervisor: Professor Mika Meitz.
- VISITING RESEARCH SCHOLAR, DUKE UNIVERSITY** 2015 – 2016
Economics Department, Financial econometrics group, hosted by professor Tim Bollerslev.
- MASTER OF SOCIAL SCIENCES, ECONOMICS, UNIVERSITY OF HELSINKI** 2013
Masters thesis: Search for predictability in asset returns using noninvertible ARMA models.
Supervisor: Professor Markku Lanne
- SoFIE FINANCIAL ECONOMETRICS SUMMER SCHOOL, Brussels, Belgium** 2016

WORK EXPERIENCE

- BANK OF FINLAND, FINANCIAL STABILITY AND STATISTICS DEPARTMENT.** Economist (temporary) at Macroprudential Analysis Office. Analysis on the of the macroprudential policy tools. 3 / 2020 – 6 / 2021
- MINISTRY OF FINANCE, ECONOMICS DEPARTMENT.** Economist (temporary) at Macro Fiscal Policy Analysis Unit. Responsibilities included policy analysis from the viewpoint of the fiscal sustainability. Especially, analysis of ageing related expenditures in the public sector. 9 / 2019 – 2 / 2020
- UNIVERSITY OF HELSINKI, DISCIPLINE OF ECONOMICS.** Doctoral student, PhD student member in *Research Group of Financial and Macroeconometrics* (Principal investigators: Markku Lanne and Pentti Saikkonen), and in a project *Forecasting and Structural Analysis of Macroeconomic and Financial Time Series with Nonlinear Models* (principal investigator: Henri Nyberg). 2014 – 2019
- BANK OF FINLAND, FINANCIAL STABILITY AND STATISTICS DEPARTMENT.** Economist (trainee) at Macroprudential Analysis Office. Research on leading indicators for financial sector crisis. Summer 2013
- BANK OF FINLAND, MONETARY POLICY AND RESEARCH DEPARTMENT** Summer 2012
Temporary post as an economist (trainee) at the Forecasting Office. Duties included research on the effects of tax rates on economic activity, and surveillance of the Finnish economy.
- UNIVERSITY OF HELSINKI / RESEARCH GROUP IN FINANCIAL AND MACROECONOMETRICS,** Research assistant. Summer 2011

TEACHING EXPERIENCE

TEACHING ASSISTANT FOR THE FOLLOWING COURSES, with teaching and administrative duties (exercise sessions)

- Principles of Econometrics, undergraduate 2017 & 2015
- Bayesian Econometrics, graduate level 2016
- Mathematical Methods in Economics, undergraduate 2016
- Multiple Time Series Analysis, graduate 2015
- Stationary Time Series, undergraduate 2014
- Principles of Economics, undergraduate in Open University 2014
- Advanced Regression Analysis Course, undergraduate 2012
- Microeconomic Theory, undergraduate 2011

ADMINISTRATIVE DUTIES FOR THE FOLLOWING COURSES, including grading exercises and exams, managing the course websites, or organizing lectures

- Applied Macroeconometrics 2019
- Introduction to Finnish and World Economy 2014

OTHER TEACHING DUTIES OUTSIDE THE UNIVERSITY

- Eximia Oy, preparatory course teacher of economics for students preparing for the entrance exam of a business school 2011

LIST OF PUBLICATIONS

PUBLISHED Citations
(Google Scholar)

- Lainà, P., J. Nyholm and P. Sarlin (2015). Leading indicators of systemic banking crises: Finland in a panel of EU countries. *Review of Financial Economics* 24, 18-35. 44

WORK IN PROGRESS (The latest versions can be found at my web page)

- Residual based diagnostic tests for noninvertible ARMA models (R&R JTSA) 1
- Maximum likelihood estimation of a noninvertible ARMA model with α -stable errors
- Nonlinear predictability of asset returns

OTHER PUBLICATIONS (in Finnish)

- Ei-kääntyvien aikasarjamallien ekonometriaa, *Kansantaloudellinen aikakauskirja* 1/2020

SCIENTIFIC PRESENTATIONS

SEMINAR PRESENTATIONS

- Vrije Universiteit Amsterdam, Department of Econometrics and Operations Research, Amsterdam, Netherlands June 2019
- Duke University, Economics Department, Financial Econometrics Lunch Seminar, Durham, NC, USA Oct. 2015

CONFERENCE AND WORKSHOP PRESENTATIONS

- Graduate School of Finance Workshop, Turku, Finland June 2018
- Conference on Computational and Financial Econometrics, London, UK Dec. 2017
- 9th Nordic Econometric Meeting, Tartu, Estonia May 2017
- 39th Annual Meeting of the Finnish Economic Association, Jyväskylä, Finland Feb. 2017
- Conference on Computational and Financial Econometrics, Seville, Spain Dec. 2016
- SoFiE Financial Econometrics Summer School, Brussels, Belgium July 2016
- HECER Econometrics Workshop, University of Helsinki 2017–18 & 2014

PARTICIPANT

- Triangle Econometrics Conference, National Institute of Statistical Science, Durham, NC, USA Feb. 2016
- 8th Nordic Econometric Meeting, Helsinki, Finland May 2015

DISCUSSANT

- 39th Annual Meeting of the Finnish Economic Association, Jyväskylä, Finland Feb. 2017

REFEREEING

- Journal of Financial Stability
- Forum for Social Economics

GRANTS

- Foundation for the Advancement of Finnish Securities Markets, postdoctoral research grant 2019
- Yrjö Jahnsson Foundation grant 2016
- O-P Pohjola Group Research Foundation 2015
- Yrjö Jahnsson Foundation grant 2014
- Yrjö Jahnsson Foundation grant for first year doctoral studies in Finnish Doctoral Programme in Economics (FDPE) 2013

SKILLS

STATISTICAL SOFTWARE, OFFICE AND WORD PROCESSING

- Matlab
- R
- GAUSS
- SPSS/PASW
- eViews
- Ms Office
- L^AT_EX

LANGUAGES

- Finnish (native)
- English (fluent)
- Swedish (basic)

REFERENCES

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Emeritus Professor, Statistics
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