

CURRICULUM VITAE

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Date and place of birth	18 th of April, 1974, Padasjoki, Finland
Nationality	Finnish
Marital status	Married; daughters Katriina born in 2009 and Emilia born in 2014
Education	Doctor of Social Sciences, Statistics, University of Helsinki, 2 nd of December 2009 Licentiate of Social Sciences, Statistics, University of Helsinki, 31 st of May 2006 Master of Social Sciences, Statistics (major), Mathematics (minor), Economics (minor), University of Helsinki, 28 th of May 2003
Professional experience	<p>Postdoctoral Researcher in the research projects <i>Nonlinear and Non-Gaussian Time Series Models with Macroeconomic and Financial Applications</i> (2014 -) and <i>Non-Gaussian Time Series Models with Macroeconomic and Financial Applications</i> (2011-2013) financed by the Academy of Finland.</p> <p>Postdoctoral Researcher and PhD student in the research project <i>Econometrics of Macroeconomics and Finance, and the Interface between the Macroeconomy and Financial Markets</i> financed by the Academy of Finland (2008 - 2011), Department of Economics, University of Helsinki, January 2008 – October 2011.</p> <p>PhD student in the <i>Research Unit on Economic Structures and Growth</i>, financed by the Academy of Finland at Department of Economics, University of Helsinki, January 2004 – December 2007.</p> <p>Assistant, Department of Statistics, University of Helsinki, September 2002 – December 2003.</p>
Visits	<p>Postdoctoral Fellow at Cowles Foundation for Research in Economics, Yale University, July – December 2012.</p> <p>Institute for Mathematical Sciences, University of Copenhagen, September – December 2007.</p>
Teaching experience	<p><i>Advanced Econometrics</i> –course, Master’s level, Department of Political and Economic Studies, University of Helsinki, 2011, 2013.</p> <p><i>Math Camp</i> –course, Finnish Doctoral Programme in Economics, HECER, 2013</p> <p><i>Non-linear Time Series Econometrics</i> –course, Master’s level, Department of Political and Economic Studies, University of Helsinki, 2011, 2013.</p> <p><i>Linear Models</i> –course, Bachelor’s level, Department of Mathematics and Statistics, University of Helsinki, spring 2008.</p> <p><i>Course in Probability</i>, Bachelor’s level, Department of Mathematics and Statistics, University of Helsinki, fall 2004.</p> <p>Course assistant (includes teaching) on many advanced and lower level Statistics and Economics courses since year 2000 at the Faculty of Science, Faculty of Social Sciences and Faculty of Agriculture and Forestry, University of Helsinki</p>

Presentations	<p><i>Society for Nonlinear Dynamics and Econometrics 21st Annual Symposium</i>, Milan, Italy, March 2013.</p> <p><i>Econometrics Lunch Seminar</i>, Cowles Foundation, Yale University, October 2012.</p> <p><i>Econometrics Research Seminar</i>, Cowles Foundation, Yale University, September 2012.</p> <p><i>6th Nordic Econometric Meeting</i>, Sonderborg, Denmark, May 2011.</p> <p><i>4th CSDA International Conference on Computational and Financial Econometrics (CFE'10)</i>, London, U.K., December 2010.</p> <p><i>Econometric Time Series Models</i>, Helsinki, Finland, Statistical Days, May 2010.</p> <p><i>63rd European Meeting of the Econometric Society</i>, Milan, Italy, August 2008.</p> <p><i>22nd Nordic Conference on Mathematical Statistics (NORDSTAT)</i>, (invited talk) Vilnius, Lithuania, June 2008.</p> <p><i>Inference and tests in Econometrics - A tribute to Russell Davidson</i>, Marseille, France, April 2008.</p> <p><i>18th EC2 Meeting</i>, Faro, Portugal, December 2007.</p> <p><i>61st European Meeting of the Econometric Society</i>, Vienna, Austria, August 2006.</p>
Grants	<p><i>The Cowles Foundation for Research in Economics at Yale University</i>, 2012</p> <p><i>OP-Pohjola-Group Research Foundation</i>, 2008, 2010, 2011</p> <p><i>The Finnish Foundation for Advancement of Securities Markets</i>, 2008</p> <p><i>Yrjö Jahnsson Foundation</i>, 2005, 2006, 2007</p>
Awards	<p><i>Leo Törmqvist –prize</i> for the best Master's Thesis in Statistics in Finland, 2003.</p> <p><i>Best Master's Thesis in Statistics Award</i> of the Faculty of Social Sciences, University of Helsinki, 2003.</p>
Publications	<p>"Misspecification Tests Based on Quantile Residuals", <i>The Econometrics Journal</i>, 2012, vol.15, Issue 2, pp. 358-393.</p> <p>"Modelling the Euro-USD Exchange Rate with the Gaussian Mixture Autoregressive Model", <i>Contributions to Mathematics, Statistics, Econometrics, and Finance: Essays in Honour of Professor Seppo Pynnönen</i>. Knif, J. & Pape, B. (eds.) Acta Wasaensia, vol. 296, pp.171-193. (With M. Meitz and P. Saikkonen)</p>
Working papers	<p>"From Structural Breaks to Regime Switching: the Non-Linearity in the Process of Income Inequality", HECER Discussion Paper No 356 / 2012. (With T. Malinen)</p> <p>"A Gaussian Mixture Autoregressive Model for Univariate Time Series", HECER Discussion Paper No 352 / 2012. (With M. Meitz and P. Saikkonen)</p> <p>"Comparison of Misspecification Tests Designed for Nonlinear Time Series Models", HECER Discussion Paper No 309 / December 2010.</p> <p>"Quantile Residuals for Multivariate Models", HECER Discussion Paper No 247 / December 2008. ¹</p>
Manuscript Reviewer of	<p>Journal of Econometrics, Journal of Business and Economic Statistics, The Econometrics Journal, Journal of Empirical Finance, Finnish Economic Papers</p>
Associations	<p>Member of the Finnish Economic Association</p> <p>Member of the Finnish Mathematical Society</p> <p>Board member (treasurer) of the Finnish Statistical Society</p>

¹ A revision of this paper "Reliable Residuals for Multivariate Nonlinear Time Series Models" is joint work with P. Saikkonen.