Genaro Sucarrat

(20 May 2016)

Contact address:	BI Norwegian Business School Department of Economics Nydalsveien 37 0484 Oslo, Norway	Full name:	Genaro Daniel Weil Johnsen Sucarrat
		Principal surname:	Sucarrat
		Birthplace:	Coronel (Concepcion, Chile)
		Sex:	Male
Telephone/Fax:	+47+46 41 07 79 / +47+23 26 47 88	Citizenship:	Norwegian
Email:	genaro.sucarrat@bi.no		
Webpage:	http://www.sucarrat.net/		

Academic positions:

Currently (since August 2010)	*Associate Professor of Econometrics (tenured)*, Department of Economics, BI Norwegian Business School
September 2009 - August 2010	*Assistant Professor («Profesor Visitante»)*, Department of Economics, Universidad Carlos III de Madrid
September 2007 - August 2009	*Marie Curie Fellow* (individual fellowship), Department of Economics, Universidad Carlos III de Madrid. Financed by the 6th European Community Framework Programme under contract MEIF-CT-2006-042097
October 2006 - September 2007	*Assistant Professor («Profesor Visitante»)*, Department of Economics, Universidad Carlos III de Madrid
January 2006 - August 2006	*Pre-doctoral Researcher*, Department of Economics, Universidad Carlos III de Madrid. Financed by the European Community's Human Potential Programme under contract HPRN-CT-2002-00232, MICFINMA
July 2001 - September 2006	*Doctoral Reseacher*, Department of Economics and CORE (Center for Operations Research and Econometrics), Universite catholique de Louvain (Louvain la Neuve, Belgium). Financed by The Finance Market Fund (Finansmarkedsfondet), The Norwegian State Loan and Educational Fund (Lånekassen) and Lise and Arnfinn Heje's Fund

Published and forthcoming articles in peer-reviewed international research journals:

- Estimation and Inference in Univariate and Multivariate Log-GARCH-X Models When the Conditional Density is Unknown. Forthcoming in *Computational Statistics and Data Analysis.* Joint with Steffen Grønneberg (BI) and Alvaro Escribano (Univ. Carlos III de Madrid)

- Financial Density Selection. Published 2015 in *European Journal of Finance* 21, pp. 1195-1213. Joint with J. Miguel Marin (Univ. Carlos III de Madrid)

- EGARCH models with fat tails, skewness and leverage. Published 2014 in *Computational Statistics and Data Analysis* 76, pp. 320-338. Joint with Andrew Harvey (Cambridge University)

- betategarch: Simulation, Estimation and Forecasting of First-Order Beta-Skew-t-EGARCH models. Published 2013 in *The R Journal,* Volume 5/2, pp. 137-147

- Automated model selection in finance: general-to-specific modelling of the mean and volatility specifications. Published 2012 in *Oxford Bulletin of Economics and Statistics*, Volume 74, Issue no. 5 (October), pp. 716-735. Joint with Álvaro Escribano

- General to specific modelling of exchange rate volatility: a forecast evaluation. Published 2010 in *The International Journal of Forecasting*, Volume 26, Issue 4 (October-December), pages 885-907. Joint with Luc Bauwens

- Econometric reduction theory and philosophy. Published 2010 in *The Journal of Economic Methodology*, Volume 17, No. 1 (March), pp. 53-75

- Forecast evaluation of explanatory models of financial variability. Published 2009 *in Economics - The Open-Access, Open-Assessment E-Journal*, Vol. 3, 2009-8, as part of the special issue "Using Econometrics for Assessing Economic Models" (edited by Katarina Juselius)

- Exchange rate volatility and the mixture of distribution hypothesis. Published 2006 in *Empirical Economics* 30, pp. 889-911. Joint with Luc Bauwens and Dagfinn Rime

Books and book chapters:

- Metode og økonometri - en moderne innføring (2015). Midlertidig utgave, Fagbokforlaget

- Modelling the skewed exponential power distribution in finance. Published 2012 in *Mathematical and Statistical Methods for Actuarial Sciences and Finance,* Cira Perna and Marilena Sibillo (eds.), Springer. Joint with J. Miguel Marin

- Exchange rate volatility and the mixture of distribution hypothesis (joint with Luc Bauwens and Dagfinn Rime) in L. Bauwens, W. Pohlmeier and D. Veredas (eds.) (2008): High Frequency Financial Econometrics, Berlin: Physica-Verlag

- Essays in the study and modelling of exchange rate volatility (PhD thesis)

Other :

- Bokanmeldelse: 'Econometrics in a Formal Science of Economics' av Bernt P. Stigum. Published 2016 in *Samfunnsøkonomene* 130, no. 1, pp. 42-44

- Econometric Reduction Theory and Philosophy. Published 2009 in *Medium Econometrische Toepassingen* (MET), Vol. 17, Issue 2, pp. 20-24. This is a short version (intended for a wider audience) of the paper published in the Journal of Economic Methodology

Other research papers and projects:

- Models of Financial Return with Time-Varying Zero Probability. Joint with Steffen Grønneberg (BI). Working Paper: https://mpra.ub.uni-muenchen.de/68931/

- Equation-by-Equation Estimation of a Multivariate Log-GARCH-X Model of Financial Returns. Joint with Christian Francq (CREST and Univ. de Lille). Working Paper: http://mpra.ub.uni-muenchen.de/67140/

- An Exponential Chi-Squared QMLE for Log-GARCH Models Via the ARMA Representation. Joint with Christian Francq (CREST and Univ. de Lille). Working Paper: http://mpra.ub.uni-muenchen.de/51783/

- Unbiased Estimation of Log-GARCH Models in the Presence of Zero Returns. Joint with Álvaro Escribano (Univ. Carlos III de Madrid). Working Paper: http://mpra.ub.uni-muenchen.de/59040/

- General-to-Specific (GETS) Modelling and Indicator Saturation With the R Package gets. Joint with Felix Pretis (Univ. of Oxford) and James Reade (Univ. of Reading). Working Paper: http://www.sucarrat.net/R/gets/gets.pdf

- Exchange rate volatility, market activity and heterogeneity. Joint with Dagfinn Rime (The Central Bank of Norway). Published as UC3M Working Paper 07-70 in the Economics Series

Professional service:

- Responsible for "Samfunnsøkonomenes Prognosepris" since 2010 (the Norwegian Economists' Association Forecasting Prize)

- Member of organising committee of Forskermøtet (Annual Meeting of the Norwegian Economists' Association) 2012, 2013 and 2014

- Member of organising committee of Statstikermøtet (Annual Meeting of the Norwegian Statisticians' Association) 2015

- Member of NRØA committe (since 2013) on ranking of research journals

Research stays abroad (of duration longer than 1 week):

- INET/University of Oxford: 6 October 2014 – 28 November 2014

- Univ. de Lille 3: 17 June 2013 – 26 June 2013

- Universidad Carlos III de Madrid: 15 June 2012– 1 August 2012

- University of Cambridge: 1 September 2011 – 30 September 2011

Education:

2006 *PhD* in economics (thesis defended 28 September 2006), Department of Economics and CORE – Universite catholique de Louvain (Louvain la Neuve, Belgium). Supervisor: Luc Bauwens. Additional committee members: Farooq Akram, Vincent Bodart, Sebastien Laurent and Fatemeh Shadman. Courses in resampling methods in statistical modelling, measure and probability, microeconometrics and bayesian econometrics

2001 *Master of Arts* in economics, Universite catholique de Louvain. Dissertation: A survey of exchange rate forecasting models. Supervisor: Professor Luc Bauwens. Courses in micro, macro, econometrics, econometric seminar, applied econometrics, dynamical mathematical methods and history of economic ideas

1998 *Master of Arts* in international political economy, University of Warwick. Dissertation on economic policymaking and power. Supervisor: Richard Devetak. Courses in international political economy, international banking and securities regulation, EU-law and European integration

1996 Cand.mag. in economics, politics and philosophy (4 year undergraduate degree; completed in 3 years), University of Oslo

Workshop and conference presentations: IAAE 2016 (Thessaloniki, June), Forskermøet 2016 (NTNU, January), CFE 2015 (London, December), UseR! 2015 (Aalborg, July), SNDE 2015 (Oslo, March), CFE 2014 (Pisa, December), NSVCM 2014 (Paderborn, July), ISNPS 2014 (Cadiz, June), Rimini Time series workshop 2013 (June), UseR! 2013 conference (Albacete), SNDE 2013 (Milan, March), Forskermøet 2013 (Stavanger, January), CFE 2012 (Oviedo, December), BI-ECON Workshop on Causality, Exogeneity and Economic Modelling (Oslo, October 2012), ESEM 2012 (Malaga, August), Quantitative methods in statistics, biostatistics and actuarial sciences (poster, Louvain-la-Neuve, May 2012), SNDE 2012 (Istanbul, April), Forskermøet 2012 (Ås, January), CFE 2011 (London, December), ESEM 2011 (Oslo, August), 5th R/Rmetrics User/Developer Workshop 2011 (Meielisalp, June), Interdisciplinary Workshop on Econometric and Statistical Modelling of Multivariate Time Series (poster, Louvain-la-Neuve, May 2011), CMS 2011 (Neuchatel, April), RES Conference 2011 (session chair, London, April), Forskermøet 2011 (Bergen, January), Fibe 2011 (Bergen, January), CSDA 2010 (London, December), Foro de Finanzas 2010 (Elche, November), IWAP 2010 (Madrid, July), 2010 OxMetrics User Conference (Washington, March), Forskermøet 2010 (Kristiansand, January); Fibe 2010 (Bergen, January); 34th. Spanish Symposium on Economic Analysis (Valencia, December 2009); XVII Foro de finanzas 2009 (Madrid, November); Encuentro de Economia Aplicada (session chair, Madrid, June), The Royal Economic Society's PhD Meeting (London, January), Forskermøet 2009 (Bergen, January); Fibe 2009 (Bergen, January); 33rd. Spanish Symposium on Economic Analysis (Zaragoza, December 2008); XVI Foro de finanzas 2008 (Barcelona, November); INEM conference 2008 (Madrid, September); Advances in time series analysis (poster, Protaras, June 2008); Forecasting financial markets 2008 (Aix-en-Provence, May); Inference and tests in econometrics a tribute to Russell Davidson (poster, Marseille, April 2008); EC-Squared conference 2007 (poster, Faro, December); ESEM 2007 (Budapest, August), International symposium on forecasting 2007 (New York, June); Forskermøet 2007 (Troms January); Zeuthen workshop 2006 on financial econometrics (Copenhagen, December); ESEM 2006 (Vienna, August); International symposium on forecasting 2006 (Santander, June); International conference on high frequency finance (session chair, Konstanz, May 2006); Forskermøet 2006 (Bergen, January); EC-Squared conference 2005 (plenary session, Istanbul, December); Manuel Arellano workshop (poster, Leuven, November 2005); International finance conference (session chair, Copenhagen, September 2005), OxMetrics User conference 2005 (London, August); Journal of Applied Econometrics conference 2005 (poster, Venice, June); Yacine Ait-Sahalia workshop (poster, Brussels, April 2005); EC-Squared conference 2001 (poster, Louvain-la-Neuve, January)

Seminar presentations: Dept. of Quantitative Economics, Univ. of Maastricht (12 May 2016), Dept. of Statistics, Univ. of Uppsala (27 April 2016), CREST, Paris (25 February 2016), Dept. of Economics, BI (15 January 2015), Dept. of Economics, Oxford (11 November 2014), Nuffield College, Oxford (24 October 2014), BI Oslo (25 February 2014), Universite de Lille 3 (20 June 2013), BI Oslo (10 April 2013), UC3M Dept. of Economics (12 November 2012), TU/UV/IHS Vienna (24 November 2011), BI Norwegian Business School (Dept. of Economics, 11 May 2011), University of Oslo (Dept. of Economics, 5 May 2011), CORE - Universtité catolique de Louvain (28 April 2010), Universidad de Navarra (Pamplona, 22 April 2010), Department of Economics, BI (24 June 2009), Department of Business Economics and Management, University of Stavanger (Stavanger, 11 March 2009), Dept. of Logic, History and the Philosophy of Science, UNED (Madrid, 22 October 2008); Dept. of Economics, University of Oslo (Oslo, 23 September 2008); Statistics Norway (Oslo, 23 August 2007); ECARES, Université Libre de Bruxelles (1 June 2007); Dept. of Economics, Universidad Carlos III de Madrid (25

May 2007); Dept. of Economics, Universidad Complutense de Madrid (17 April 2007); Dept. of Business Economics, Universidad Carlos III de Madrid (22 May 2006); CEMFI (Madrid, 6 February 2006); Dept. of Finance and Management Science, Norwegian School of Economics and Business Administration (Bergen, 18 November 2005); Dept. of Economics, University of Oslo (16 September 2005); Statistics Norway (Oslo, 8 September 2005); The Central Bank of Norway (Oslo, 22 January 2004); Dept. of Economics, University of Oslo (12 December 2003)

Invited discussions: B. Buyuksahin and Michel Robe's article «It Matters Who Trades: Hedge Funds, Swap Dealers, and Cross-Market Linkages», presented 15 October 2010 at the UC3M Commodities Market Workshop (Madrid). Tom Nicholas and Anna Scherbina's article «Real Estate Prices During the Roaring Twenties and the Great Depression», presented 26 August 2010 at the 2010 EFA meeting (Frankfurt). Anna Naszodi's article "The Asset Pricing Model of Exchange Rate and its Test on Survey Data" Presented 4 November 2009 at Poland's Central Bank workshop *Experiences and Challenges of Forecasting at Central Banks* (Warsawa)

Refereeing: AStA Advances in Statistical Analysis, Cambridge University Press, Carpathian Journal of Mathematics, Computational Statistics and Data Analysis, Communications in Statistics, Case Studies and Data Analysis, Econometrics, Economic Modelling, Economics, Economics Letters, Empirical Economics, European Finance Association, European Journal of Finance, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Econometrics, Journal of Empirical Finance, Journal of Money, Credit and Banking, Journal of Risk, Louvain Economic Review, Macroeconomic Dynamics, Spanish Review of Finance, Studies in Nonlinear Dynamics and Econometrics, TEST

Selected scholarships and grants:

- Grant from Norges Bank for a research visit to the University of Cambridge (NOK 10000,-)
- Member of inter-institutional research project funded by The Spanish Central Bank's programme of excellence (1 June 2009 – 31 May 2012)
- Grant from The European Commission from 1/9/2007 to 31/8/2009 for the Marie Curie project "Automated Financial Modelling, AutoFiM" (total budget: 137 015 euros)
- Grant from Norges Bank for attendance at the ISF 2006, Santander, and the ESEM 2006, Vienna, conferences (NOK 6000,-)
- Grant from The Finance Market Fund (Finansmarkedsfondet, administered by the Norwegian Research Council, NFR) from 1/6/2004 to 31/1/2006 for the project "What are the determinants of weekly Norwegian exchange rate volatility?" (total budget: 85 000 euros)
- Scholarship from Lise and Arnfinn Heje's Fund (10 000 Norwegian kroner each year in 1999, 2000 and 2001)
- Scholarship from the Spanish Ministry of Foreign Affairs to attend summer school on the Spanish language and culture (July 1997) at Universidad Complutense de Madrid

Other work experience: Military service (obligatory) in the Norwegian Army: Corporal/team-leader in the unit for conscript evaluation and classification, full-time July 1993 – July 1994

Languages: Norwegian (1st), English (fluent), Spanish (fluent/advanced intermediate), French (intermediate)