Curriculum Vitae

(8 September 2021)

Contact address:	BI Norwegian Business School Department of Economics Nydalsveien 37 0484 Oslo, Norway	Full name:	Genaro Daniel Weil Johnsen Sucarrat
		Principal surname:	Sucarrat
		Sex:	Male
		Citizenship:	Norwegian
Telephone:	+47+46 41 07 79		
Email:	genaro.sucarrat@bi.no		
Webpage:	https://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).

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 PhD committee members: Farooq Akram, Vincent Bodart, Sebastien Laurent and Fatemeh Shadman. Courses: Resampling methods in statistical modelling, measure and probability, microeconometrics, Bayesian econometrics

2001 Master of Arts in economics, Université catholique de Louvain. Dissertation: A survey of exchange rate forecasting models. Supervisor: Professor Luc Bauwens. Courses: Micro, macro, econometrics, econometrics seminar, applied econometrics, dynamical mathematical methods, 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: International political economy, international banking and securities regulation, EU-law, European integration

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

Publications (peer reviewed)

[22] "Aggregating or diversifying risk? Tail correlations, transmission flows and prices across wind power areas". Forthcoming in *The Energy Journal* (DOI). Joint with Johannes Mauritzen (BI Norwegian Business School)

[21] "Identification of Volatility Proxies as Expectations of Squared Financial Return". Forthcoming in *International Journal of Forecasting* (DOI)

[20] "Risk Estimation with a Time Varying Probability of Zero Returns". Forthcoming in *Journal of Financial Econometrics* (DOI). Joint with Steffen Grønneberg (BI Norwegian Business School)

[19] "garchx: Flexible and Robust GARCH-X Modelling". Published 2021 in *The R Journal* 13:1, pp. 276-291 (PDF)

[18] "User-Specified General-to-Specific and Indicator Saturation Methods". Published 2020 in *The R Journal* 12:2, pp. 388-401 (PDF)

[17] "Hvor presise er prognosene i Nasjonalbudsjettet?" Published 2020 in *Samfunnsøkonomene* no. 3, pp. 13-20 (PDF). Joint with Sofian Gharsallah (Kron)

[16] "The Log-GARCH Model via ARMA Representations". Published 2019 in J. Chevallier, S. Goutte, D. Guerreiro, S. Saglio and B. Sanhaji (Eds.): Financial Mathematics, Volatility and Covariance Modelling Volume 2, Routledge. Working paper version: PDF

[15] "Equation-by-Equation Estimation of Multivariate Periodic Electricity Price Volatility". Published 2018 in *Energy Economics* 74, pp. 287-298 (DOI). Joint with Álvaro Escribano (Universidad Carlos III de Madrid)

[14] "Automated General-to-Specific (GETS) Regression Modeling and Indicator Saturation for Outliers and Structural Breaks". Published 2018 in *Journal of Statistical Software* 86, Issue 3, pp. 1-44 (DOI). Joint with Felix Pretis (University of Victoria) and James Reade (University of Reading)

[13] "An Exponential Chi-Squared QMLE for Log-GARCH Models Via the ARMA Representation". Published 2018 in *Journal of Financial Econometrics* 16, pp. 129-154 (DOI). Joint with Christian Francq (CREST and Université de Lille)

[12] "Estimation of Log-GARCH Models in the Presence of Zero Returns". Published 2018 in *The European Journal of Finance* 24, pp. 809-827 (DOI). Joint with Álvaro Escribano (Universidad Carlos III de Madrid)

[11] "Equation-by-Equation Estimation of a Multivariate Log-GARCH-X Model of Financial Returns". Published 2017 in *Journal of Multivariate Analysis* 153, pp. 16-32 (DOI). Joint with Christian Francq (CREST and Université de Lille)

[10] "Estimation and Inference in Univariate and Multivariate Log-GARCH-X Models When the Conditional Density is Unknown". Published 2016 in *Computational Statistics and Data Analysis* 100, pp. 582-594 (DOI). Joint with Steffen Grønneberg (BI Norwegian Business School) and Álvaro Escribano (Universidad Carlos III de Madrid)

[9] "Financial Density Selection". Published 2015 in *The European Journal of Finance* 21, pp. 1195-1213 (DOI). Joint with J. Miguel Marin (Universidad Carlos III de Madrid)

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

[7] "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 (PDF)

[6] "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 (DOI). Joint with Álvaro Escribano (Universidad Carlos III de Madrid)

[5] "Modelling the skewed exponential power distribution in finance". Published 2012 in Cira Perna and Marilena Sibillo (eds.): Mathematical and Statistical Methods for Actuarial Sciences and Finance, Springer. Joint with J. Miguel Marin (Universidad Carlos III de Madrid). Working paper version: PDF

[4] "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 (DOI). Joint with Luc Bauwens (Université catolique de Louvain and CORE)

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

[2] "Forecast evaluation of explanatory models of financial variability". Published 2009 in *Economics - The Open-Access, Open-Assessment E-Journal*, Vol. 3, 2009-8 (DOI)

[1] "Exchange rate volatility and the mixture of distribution hypothesis". Published 2006 in *Empirical Economics* 30, pp. 889-911 (DOI). Joint with Luc Bauwens (Université catolique de Louvain and CORE) and Dagfinn Rime (BI Norwegian Business School)

Books and book chapters

- "The Log-GARCH Model via ARMA Representations". Published 2019 in J. Chevallier, S. Goutte, D. Guerreiro, S. Saglio and B. Sanhaji (Eds.): Financial Mathematics, Volatility and Covariance Modelling Volume 2, Routledge. Working paper version: PDF
- "Metode og økonometri – en moderne innføring", 2nd Edition (2017), 1st Edition (2016), Preliminary Edition (2015), Fagbokforlaget
- "Modelling the skewed exponential power distribution in finance". Published 2012 in Cira Perna and Marilena Sibillo (eds.): Mathematical and Statistical Methods for Actuarial Sciences and Finance, Springer. Joint with J. Miguel Marin (Universidad Carlos III de Madrid). Working paper version: PDF
- "Exchange rate volatility and the mixture of distribution hypothesis" in L. Bauwens, W. Pohlmeier and D. Veredas (eds.) (2008): High Frequency Financial Econometrics, Berlin: Physica-Verlag. Joint with Luc Bauwens (Université catolique de Louvain) and Dagfinn Rime (BI Norwegian Business School). This is the same work as the one published in *Empirical Economics* (DOI)
- "Essays in the study and modelling of exchange rate volatility", PhD thesis (PDF)

Work in progress

- "Modelling Nonstationary Financial Volatility with the R Package tvgarch". Joint with Susana Campos-Martins (University of Oxford)
- "Volatility Estimation when the Zero-Process is Nonstationary". Joint with Christian Francq (CREST and Université de Lille)

Unpublished research

- "Exchange rate volatility, market activity and heterogeneity". Joint with Dagfinn Rime (BI Norwegian Business School). Published as UC3M Working Paper 07-70 in the Economics Series

Other

- Book review: "Econometrics in a Formal Science of Economics" av Bernt P. Stigum. Published 2016 in *Samfunnsøkonomene* 130, no. 1, pp. 42-44 (PDF)
- "Econometric Reduction Theory and Philosophy". Published 2009 in *Medium Econometrische Toepassingen* (*MET*), Vol. 17, Issue 2, pp. 20-24 (PDF). This is a short version (intended for a wider audience) of the paper published in the *Journal of Economic Methodology* (DOI)

Statistical software

I have created or contributed to the following R packages on CRAN:

- **gets**, joint with Felix Pretis (University of Victoria), James Reade (University of Reading), Moritz Schwarz (University of Oxford) and Jonas Kurle (University of Oxford). Downloads ≈130K (86K for gets + 46K for AutoSEARCH, the predecessor of gets)
- **garchx**. Downloads ≈11K
- **lgarch**. Downloads ≈44K
- **betategarch**. Downloads ≈53K
- **tvgarch**, joint with Susana Campos-Martins (University of Oxford). Downloads ≈2K

The number of downloads are from the RStudio server ("0-cloud").

Professional service

- 2021–current: Member of local organising committee of the IAAE 2023 meeting (to be hosted by BI in June 2023)
- 2019–current: "MATIA sier... En kommentar på prognosene i Nasjonalbudsjettet". A commentary on and an evaluation of the forecasts of the National Budget (published in the Autumn each year). Webpage: `http://www.sucarrat.net/matia/`

- 2010–current: "Samfunnsøkonomenes Prognosepris" (the Norwegian Economists' Association Forecasting Prize)
- 2015–2019: Member of the Scientific Programme Committe (SPC) of the Computational and Financial Econometrics (CFE) conferences
- 2015: Member of organising committee of Statstikermøtet (Annual Meeting of the Norwegian Statisticians' Association)
- 2012–2014: Member of organising committee of Forskermøtet (Annual Meeting of the Norwegian Economists' Association)
- 2013–2018: Member of "NRØAs tidsskriftskomité" (NRØA committe on the ranking of research journals)

Research stays abroad (1 week or longer):

- CREST and Université de Lille: October 2019
- Universidad Carlos III de Madrid: July 2019
- Pontifica universidad catolica de Valparaiso: August 2018
- Universidad Carlos III de Madrid: July 2018
- Pontifica universidad catolica de Valparaiso: October-November 2017
- Universidad Carlos III de Madrid: July 2017
- Universidad Carlos III de Madrid: 23 September 2016 – 10 October 2016
- Universidad Carlos III de Madrid: July 2016
- INET/University of Oxford: 6 October 2014 – 28 November 2014
- Université de Lille: 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

Presentations and discussions

Presentations at workshops and conferences:

CATE Workshop 2020 (October), CFE 2019 (London, December), CATE Workshop 2019 (October), UseR! 2019 (Toulouse, July), QFFE 2019 (Marseille, June), Nordic Econometrics Meeting (Stockholm, May 2019), The Fourth Vienna Workshop on High-Dimensional Times Series in Macroeconomics and Finance (Vienna, May 2019), 9th Workshop in time series econometrics (Zaragoza, April 2019), Workshop in financial econometrics (Nantes, March 2019), CFE 2018 (Pisa), ISNPS 2018 (Salerno, June), QFFE 2018 (Marseille, June), MAF 2018

(Madrid, April), CFE 2017 (London, December), CATE workshop on applied and theoretical econometrics (Oslo, December 2017), French Econometrics Conference (Paris, December 2017), Recent Advances in Econometrics – An international conference in honor of Luc Bauwens (Brussels, October 2017), HeiKaMetrics (Heidelberg, September 2017), SNDE 2017 (Paris, March), VieCo 2017 (Vienna, March), CFE 2016 (Sevilla, December), CEQURA 2016 (Munich, September), CATE workshop on applied and theoretical econometrics (Oslo, September 2016), Foro de Finanzas 2016 (Madrid, July), ECOMFIN 2016 (Paris, June), ISNPS 2016 (Avignon, June), Forskermøtet 2016 (NTNU, January), CFE 2015 (London, December), UseR! 2015 (Aalborg, July), IAAE 2015 (Thessaloniki, June), 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), Forskermøtet 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), Forskermøtet 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), Forskermøtet 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), Forskermøtet 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), Forskermøtet 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); Forskermøtet 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); Forskermet 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)

Presentations at seminars:

Central Bank of Lithuania (Vilnius/online, 3 September 2021), BI, Dept. of Economics (Oslo, 18 October 2019), BI, Dept. of Economics (Oslo, 30 August 2019), BI, Dept. of Finance (Oslo, 2 May 2019), Dept. of Statistics, PUCV (Valparaiso, 14 August 2018), Statistics Norway (Oslo, 29 May 2018), Norges Bank (Oslo, 26 April 2018), GREQAM (Marseille, 11 October 2016), 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

Annals of Applied Statistics, 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, Communications in Statistics – Simulation and Computation, Communications in Statistics – Theory and Methods, Computational Statistics and Data Analysis, Econometrics, Econometrics and Statistics, Economic Modelling, Economics, Economics Bulletin, economics ejournal, Economics Letters, Empirical Economics, Energy Economics, Erasmus Journal for Philosophy and Economics, European Finance Association, European Journal of Finance, Insurance Mathematics and Economics, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Empirical Finance, Journal of Money, Credit and Banking, Journal of Risk, Journal of Risk and Financial Management, Louvain Economic Review, Macroeconomic Dynamics, Quantitative Finance, Routledge, Spanish Review of Finance, Statistica, Statistical Modeling, Statistics and Probability

Letters, Studies in Nonlinear Dynamics and Econometrics, TEST, The R Journal

Selected scholarships and grants

- 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 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)

Teaching

Teaching at Universidad Carlos III de Madrid

Year (semester)	Course	Hours	Coordinator
2006 (Autumn)	Econometria 2 (time series econometrics), group 63	40	Jesus Gonzalo
2006 (Autumn)	Econometria 2 (time series econometrics), group 69	40	Jesus Gonzalo
2007 (Spring)	Macroeconometria	40	Juan J. Dolado
2008 (Spring)	Macroeconometria	40	Juan J. Dolado
2008 (Spring)	Using Autometrics	2	Genaro Sucarrat
2009 (Spring)	Using Autometrics	2	Genaro Sucarrat
2010 (Spring)	Econometria 1, groups 30 and 31 ("reducidos")	34	Cesar Alonso
2010 (Spring)	Econometria 1, groups 32 and 33 ("magistrales")	34	Cesar Alonso
2010 (Spring)	Econometria 1, groups 70 and 71 ("magistrales")	34	Cesar Alonso

Econometria 2: Third year bachelor course
Macroeconometria: Third year bachelor course
Econometria 1: Second year bachelor course
Using Autometrics: Ad hoc course given to master and doctoral students

Teaching at BI Norwegian Business School

Year (semester)	Course	Hours	Coordinator
2011 (Spring)	MET2920 Statistikk for økonomer	54	Pål Lauritzen
2011 (Spring)	MET3431 Statistikk	54	Njål Foldnes
2011 (Spring)	MET3592 Økonometri	42	Genaro Sucarrat
2011 (Autumn)	FORK1002 Preparatory Course in Statistics	20	Genaro Sucarrat
2012 (Spring)	MET3592 Økonometri (Oslo)	42	Genaro Sucarrat
2012 (Spring)	MET3592 Økonometri (Drammen)	42	Genaro Sucarrat
2012 (Autumn)	FORK1002 Preparatory Course in Statistics	20	Genaro Sucarrat
2013 (Spring)	MET3592 Økonometri (Oslo)	42	Genaro Sucarrat
2013 (Spring)	MET3592 Økonometri (Drammen)	42	Genaro Sucarrat
2013 (Autumn)	FORK1002 Preparatory Course in Statistics	20	Genaro Sucarrat
2014 (Spring)	MET3590 Metode og økonometri (Oslo)	42	Genaro Sucarrat
2014 (Spring)	MET3590 Metode og økonometri (Drammen)	42	Genaro Sucarrat
2014 (Autumn)	FORK1002 Preparatory Course in Statistics	20	Genaro Sucarrat
2014 (Autumn)	DRE7008 Advanced Statistics	3	Genaro Sucarrat
2015 (Spring)	MET3590 Metode og økonometri (full-time)	42	Genaro Sucarrat
2015 (Spring)	MET3590 Metode og økonometri (part-time)	42	Genaro Sucarrat
2015 (Spring)	MET3590 Metode og økonometri (online)	8	Genaro Sucarrat
2015 (Autumn)	FORK1002 Preparatory Course in Statistics	20	Genaro Sucarrat
2016 (Spring)	MET3590 Metode og økonometri (full-time)	42	Genaro Sucarrat
2016 (Spring)	MET3590 Metode og økonometri (part-time)	42	Genaro Sucarrat
2016 (Spring)	MET3590 Metode og økonometri (online)	8	Genaro Sucarrat
2016 (Autumn)	FORK1002 Preparatory Course in Statistics	20	Genaro Sucarrat
2016 (Autumn)	DRE7008 Advanced Statistics	6	Genaro Sucarrat
2017 (Spring)	MET3590 Metode og økonometri (full-time 1)	42	Genaro Sucarrat
2017 (Spring)	MET3590 Metode og økonometri (full-time 2)	42	Genaro Sucarrat
2017 (Autumn)	FORK1002 Preparatory Course in Statistics	20	Genaro Sucarrat
2018 (Spring)	MET3590 Metode og økonometri (full-time 1)	42	Genaro Sucarrat
2018 (Spring)	MET3590 Metode og økonometri (full-time 2)	42	Genaro Sucarrat
2018 (Autumn)	DRE7008 Advanced Statistics	12	Genaro Sucarrat
2019 (Spring)	MET3590 Metode og økonometri (full-time 1)	42	Genaro Sucarrat
2019 (Spring)	MET3590 Metode og økonometri (full-time 2)	42	Genaro Sucarrat
2020 (Spring)	MET3590 Metode og økonometri (full-time 1)	42	Genaro Sucarrat
2020 (Spring)	MET3590 Metode og økonometri (full-time 2)	42	Genaro Sucarrat
2020 (Autumn)	DRE7008 Advanced Statistics	15	Genaro Sucarrat
2021 (Spring)	MET3590 Metode og økonometri (full-time 1)	42	Genaro Sucarrat
2021 (Spring)	MET3590 Metode og økonometri (full-time 2)	42	Genaro Sucarrat
2021 (Autumn)	FORK1002 Preparatory Course in Statistics	12	Genaro Sucarrat

MET2920: First year bachelor course for business students
MET3431: First year bachelor course for marketing students
MET3590/MET3592: Second year bachelor course for business students
FORK1002: Preparatory course for beginning master students
DRE7008: First year PhD course for economics and finance students

Pedagogical education

Obligatory course in pedagogics at BI Norwegian Business School during the school year Autumn 2020 – Spring 2021.

Postgraduate supervision

Master's dissertations at BI:

- Economics: "An evaluation of Norges Bank inflation forecast" (2012) by Raluca Popa

- Economics: "Evaluating the Forecast Accuracy of Policymakers, Private Banks and Exchange Rate Forecasting Models" (2016) by Aleksander Solbakken
- Economics: "The Estimation of China's REER via BEER Model: An analysis of appreciation and internationalization of China's currency" (2019) by Liandong Wu
- Finance: "Short-term forecasting of the Norwegian house price index within a multi-model framework: a model combination approach" (2019) by Mohammad Adnan Muneer
- Business Analytics: "Private Equity and Follow-on Funding A study of the relationship between follow-on funding and financial performance in the context of private equity" (2020) by Amalie Eikeland and Maria Wittingsrud
- Business Analytics: "Predicting Customer Value: Applying Statistical Learning Techniques on Customer Insurance History" (2020) by Kristin Gudjonsdottir and Ana Rodriguez
- Business Analytics: "Using Machine Learning Methods to Predict Credit Card Default" (2021) by Eliza Khavruk and Thea Knudsen
- Business Analytics: "Consumer debt. Predicting default with machine learning methods" (2021) by Inger N. Farestveit and Ingrid Rismyhr
- Business Analytics: "Predicting Restaurants' Grades on Inspection: Applying Statistical Learning Techniques on Restaurants in Norway's Inspection History" (2021) by Live Marie and Henriette Skollerud

PhD committees

- Université de Lille: "Estimation and misspecification risks in VaR evaluation" (2015) by Fedya Telmoudi
- Universidad Carlos III de Madrid: "Optimal Portfolio Strategies of Cointegrated Assets" (2017) by Tao Tang
- Universidad Complutense de Madrid: "Los fondos soberanos de inversión y su coordinación con políticas macroeconómicas: el caso de Noruega, 1990-2015" (2017) by Eszter Wirth
- Université Côte d'Azur: "Third Generation Smart Beta: Indirect Exposure Home-Bias Investing. New perspectives over portfolio diversification theory and home bias puzzle in the light of ICTs development" (2019) by Hugo Pascail

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)