

## Curriculum Vitae

1. Full name and date
  - Lanne, Markku Juhani
  - Male
  - 2 January 2017
2. Date and place of birth, nationality, current residence
  - 23 August 1965 in Pori, Finland
  - Finnish citizen
  - Current residence: Helsinki, Finland
3. Education and degrees awarded
  - D.Soc.Sc., University of Helsinki, Economics, 17 December 1997. For further information, contact the Faculty of Social Sciences, Unioninkatu 37 (P.O. Box 54), 00014 University of Helsinki.
  - Lic.Soc.Sc., University of Helsinki, Economics, 25 May 1994
  - M.Soc.Sc., University of Turku, 1 June 1989
  - Docent of Financial Econometrics, Aalto University (Helsinki School of Economics), 24 October 2008
  - Docent of Econometrics, University of Helsinki, 24 April 2001
4. Other education and training, qualifications and skills
  - Leadership development programme 2011, University of Helsinki, 7 April - 24 August 2011
5. Linguistic skills
  - Mother tongue: Finnish
  - Other languages: English (fluent), Swedish (good), German (fair), French (elementary), Italian (basics)
6. Current position
  - Professor of Economics, Faculty of Social Sciences, University of Helsinki, 1 August 2010 – present
  - Visiting Professor of Economics, Center for Research in Econometric Analysis of Time Series, Aarhus University, Denmark, 1 April 2013 – 31 March 2017
7. Previous work experience
  - Professor of Empirical Macroeconomics, Department of Economics, University of Helsinki, 1 January 2007 – 31 July 2010
  - Jean Monnet Fellow, Department of Economics, European University Institute, Florence, 5 September 2005 – 4 June 2006
  - Professor of Economics and Finance, School of Business and Economics, University of Jyväskylä, 1 January 2003 – 28 February 2007
  - Research Associate, Research Unit on Economic Structures and Growth, University of Helsinki, 1 August 2003 – 31 December 2007

- Senior Researcher, Research Unit on Economic Structures and Growth, University of Helsinki, 1 January – 31 December 2001 and 1 July 2002 – 31 July 2003
- Visiting Scholar, Research Department, Bank of Finland, 1 January – 30 June 2002 and 1 August 1999 – 31 December 1999
- Visiting Researcher, Institute for Statistics and Econometrics, Humboldt University, Berlin, 1 August – 31 October 2001 and 1 January – 30 June 2000
- Post Doctoral Researcher, Research Unit on Economic Structures and Growth, University of Helsinki, 1 July 2000 – 31 December 2001 and 1 January 1998 – 31 July 1999
- Visiting Doctoral Student, Department of Economics, University of California, San Diego, 1 January – 31 December 1996
- Doctoral Student, Research Unit on Economic Structures and Growth, University of Helsinki, 1 January 1995 – 31 December 1995 and 1 January 1997 – 31 December 1997
- Teaching and Research Assistant, Department of Economics, University of Helsinki, 1 August 1991 – 31 December 1994
- Researcher, Posts and Telecommunications of Finland, 14 May 1990 – 31 July 1991
- Military service: Varsinais-Suomen ilmatorjuntarykmentti, 12 June 1989 - 7 May 1990

#### 8. Research funding as well as leadership and supervision

- Principal Investigator and responsible director of the following projects:
  - Nonlinear and Non-Gaussian Time Series Models with Macroeconomic and Financial Application, Academy of Finland, 1 January 2014 - 31 August 2017, 550 000 €
  - Non-Gaussian Time Series Models with Macroeconomic and Financial Applications, Academy of Finland, 1 January 2011 - 31 December 2013, 412 500 €
  - Econometrics of Macroeconomics and Finance, and the Interface between the Macroeconomy and Financial Markets, Academy of Finland, 1 January 2008 - 31 December 2011, 300 000 €
  - Financial Econometrics, OP Group Research Foundation, 1 January 2008 - 31 December 2010, 350 000 €
- Main supervisor of two post-doc researchers (Henri Nyberg and Bernd Funovits), and secondary supervisor of one post-doc researcher (Leena Kalliovirta)
- Main supervisor of numerous undergraduate students
- Main supervisor of 17 and secondary supervisor of five doctoral students

#### 9. Merits in teaching and pedagogical competence

- University pedagogy I (10 ECTS), University of Helsinki, 6 September - 12 December 2007
- University pedagogy II (15 ECTS), University of Helsinki, 26 August 2008 - 28 April 2009
- Director of Master's Programme in Economics, 1 January 2016 - present
- Courses taught:
  - Bachelor-level courses: Introductory Econometrics (in Finnish, University of Helsinki, several times in 1995 and 1997 - 1999; University of Jyväskylä, 2004 and 2006), National Accounts and Economic Statistics (in Finnish, University of Helsinki, 2008 and 2010)
  - Master-level courses: Advanced Econometrics II (University of Jyväskylä, 2003 and 2004; University of Helsinki, 2014, 2015, 2016, 2017), Econometrics 2 (University of Helsinki 2017) Empirical Finance (University of Jyväskylä, 2003 and 2005), Volatility Modelling (University of Helsinki, 2007), Empirical Macroeconomics (University of Helsinki, 2007)

- and 2009), Macroeconometrics (University of Helsinki, 2008, 2010, 2011, 2014, 2016), Topics in Macroeconometrics (University of Helsinki, 2015)
- Doctoral courses: Principles of Econometrics (Finnish Doctoral Programme in Economics, 2001 - 2005, 2010 and 2011), Empirical Asset Pricing (Graduate School of Finance, 2007 - 2009), Structural Vector Autoregression (Aarhus University, 2014, 2016)
  - Supervised doctoral theses:
    - Päivi Puonti: “Effectiveness of Economic Policy: Assessment Based on Nonnormalities”, University of Helsinki, graduated in September 2017
    - Harri Pönkä: “Essays on Directional Predictability of Financial and Economic Time Series”, University of Helsinki, graduated in September 2016 (co-supervisor with Henri Nyberg)
    - Harri Turunen: “Essays on Higher Moments in Macroeconomics and Finance”, University of Helsinki, graduated in June 2015
    - Anssi Kohonen: “Propagation of Financial Shocks: Empirical Studies on Financial Spillovers”, University of Helsinki, graduated in June 2014
    - Rasmus Ahvenniemi: “Stochastic Dynamic Optimization Models in the Banking Sector”, University of Helsinki, graduated in April 2014
    - Matthijs Lof: “Essays on Expectations and the Econometrics of Asset Pricing”, University of Helsinki, graduated in May 2013 (co-supervisor with Pentti Saikkonen)
    - Tuomas Malinen: “Income Inequality in the Process of Economic Development: An Empirical Approach”, University of Helsinki, graduated in January 2012
    - Valtteri Ahti: “Econometric Forecasting of Commodity Prices and Exchange Rates” (University of Helsinki, graduated in February 2011 (co-supervisor with Otto Toivanen)
    - Henri Nyberg: “Studies on Binary Time Series Models with Applications to Empirical Macroeconomics and Finance”, University of Helsinki, graduated in May 2010 (co-supervisor with Pentti Saikkonen)
    - Leena Kalliovirta: “Diagnostic Tests Based on Quantile Residuals for Nonlinear Time Series Models”, University of Helsinki, graduated in December 2009 (co-supervisor with Pentti Saikkonen)
    - Helinä Laakkonen: “Essays on the Asymmetric News Effects on Exchange Rate Volatility”, University of Jyväskylä, graduated in October 2009
    - Katja Ahoniemi: “Modeling and Forecasting Implied Volatility”, Helsinki School of Economics, graduated in March 2009
    - Jani Luoto: “Bayesian Applications in Dynamic Econometric Models”, University of Jyväskylä, graduated in February 2009
    - Tommi Vuorenmaa: “Elements of Volatility at High Frequency”, University of Helsinki, graduated in November 2008 (co-supervisor with Pentti Saikkonen)
  - Good teaching award of the Faculty of Social Sciences, University of Helsinki, 12 December 2014

#### 10. Awards, prizes and honours

- Alfred Kordelin Foundation prize for research and teaching in economics, 2011 (20 000€)

#### 11. Other academic merits

- Opponent of the doctoral dissertation of Jussi Tolvi (University of Turku, 2001)
- Pre-examiner of the doctoral dissertations of Marko Melolinna (Aalto University, 2012), Terhi Luoma (University of Vaasa, 2011), Joni Kokkonen (Aalto University, 2011), Anders Wilhelmsson

(Hanken, 2005 - 2006), Anna-Leena Asikainen (University of Helsinki, 2004 - 2005), Jusi Tolvi (University of Turku, 2000 - 2001), Hannu Nurmi (University of Tampere, 1999) and Juha Junntila (University of Oulu, 1998)

- Member in the dissertation committees of Aleksei Netsunajev (European University Institute, 2012 - 2013), Arto Kokkinen (European University Institute, 2011), Dejan Krusec (European University Institute, 2006), Annastiina Silvennoinen (Stockholm School of Economics, 2006) and Hans Malmsten (Stockholm School of Economics, 2004)
- Evaluation of academic competence for the title of docent of Per Hjertstrand (Hanken, 2013), Anders Wilhelmsson (Lund University, 2012) and Rickard Sandberg (Stockholm School of Economics, 2011), for senior lectureship of Arie Preminger (Israel Institute of Technology, 2007), and for a professorship of Efrem Castelnuovo (University of Melbourne, 2016)
- Editor (1 March - 30 September 2002) and Editor-in-chief (1 October 2002 - 31 July 2005) of Finnish Economic Papers
- Referee for *Annals of Econometrics*, *Computational Statistics and Data Analysis*, *Econometrica*, *Econometric Reviews*, *Econometrics Journal*, *Economic Inquiry*, *Economic Modelling*, *Economics Bulletin*, *Economics Letters*, *Emerging Markets Finance and Trade*, *Empirical Economics*, *Energy*, *Energy Economics*, *Energy Journal*, *European Journal of Finance*, *Financial Review*, *Finnish Economic Papers*, *Forest Science*, *International Journal of Forecasting*, *International Review of Economics and Finance*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Applied Economics*, *Journal of Banking and Finance*, *Journal of Business*, *Journal of Business and Economic Statistics*, *Journal of Computational and Graphical Statistics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Journal of Economics and Business*, *Journal of Empirical Finance*, *Journal of Environmental Economics and Management*, *Journal of Financial Econometrics*, *Journal of Futures Markets*, *Journal of International Financial Markets, Institutions & Money*, *Journal of International Money and Finance*, *Journal of Macroeconomics*, *Journal of Money, Credit and Banking*, *Journal of Risk Finance*, *Journal of Statistical Computation and Simulation*, *Journal of Time Series Analysis*, *Macroeconomic Dynamics*, *Oxford Bulletin of Economics and Statistics*, *Quantitative Finance*, *Quarterly Review of Economics and Finance*, *Review of Economics and Statistics*, *Review of Financial Studies*, *Review of World Economics*, *Scandinavian Journal of Economics*, and *Studies in Nonlinear Dynamics & Econometrics*
- Member of the Finnish Academy of Science and Letters, 1 April 2014 - present
- Member of the general assembly of the Nordic Econometric Network, 1 June 2013 - present
- Head of the Discipline of Economics, Department of Political and Economic Studies, University of Helsinki, 12 January 2010 – 31 December 2016
- Member of the board (1 October 2010 –present) and the steering group (1 January 2016 - present) of Helsinki Center of Economic Research, University of Helsinki
- Invited keynote speaker at the Macroeconometric Workshop 2015 (DIW Berlin)

## 12. Scientific and societal impact of research

- 48 publications in international refereed publications

## 13. Positions of trust in society and other societal merits

- Member of the Scientific Council of the Research Foundation of the Cooperative Banks in Finland, 1 January 2004 – 30 April 2012

- Member of the Scientific Council of the Finnish Foundation for Advancement of Securities Markets, 1 May 2006 – present
- Member of the Scientific Council of Statistics Finland, 1 May 2007 – present
- Finnish military rank: second lieutenant, 7 May 1990- present