

Department of Economics and Business Economics  
University of Aarhus  
Fuglesangs Allé 4  
Office B12, Building 2621  
8210 Aarhus V, Denmark

Phone: (+45) 871 65019  
E-mail: [gsgudmundsson@econ.au.dk](mailto:gsgudmundsson@econ.au.dk)  
Web: [pure.au.dk/portal/en/gsgudmundsson@econ.au.dk  
sites.google.com/view/g-stefan](http://pure.au.dk/portal/en/gsgudmundsson@econ.au.dk/sites.google.com/view/g-stefan)  
SSRN: [ssrn.com/author=2548022](http://ssrn.com/author=2548022)

## Research Interests

Network analysis, time series, econometrics, statistics, forecasting, machine learning

## Academic Positions and Affiliations

Assistant Professor 2018–  
*Department of Economics and Business Economics, Aarhus University*

## Education

Ph.D. in Economics (*cum laude*) 2014–2018  
Thesis Title: Essays in Network Modelling  
Supervisors: Christian Brownlees and Gabor Lugosi  
*Department of Economics and Business, Universitat Pompeu Fabra*

M.Sc. in Macroeconomic Policy and Financial Markets 2012–2013  
*Barcelona Graduate School of Economics*

M.Sc. in Economics 2010–2011  
*London School of Economics*

B.Sc. in Economics 2007–2010  
*University of Iceland*

## Publications

1. Brownlees, C., **Guðmundsson, G.** & Lugosi, G. (2020). Community Detection in Partial Correlation Network Models. *Journal of Business and Economics Statistics*, forthcoming.

## Working Papers

- Community Detection in Large Vector Autoregressions

## Seminar and Conference Presentations

- Seminar at the Department of Economics of Lund University, 27th September, 2019.
- Poster at the 2019 NBER-NSF Time Series Conference, Chinese University of Hong Kong, 14-15th August, 2019.
- Presentation at the 12th Annual Meeting of the Society for Financial Econometrics (SoFiE), Fudan University, 12-14th June, 2019.
- Presentation at the Academic Workshop for Icelandic Economists Abroad, University of Iceland, 27th May, 2019.

- Presentation at the 9th Workshop in Time Series Econometrics, University of Zaragoza, 4-5th April, 2019.
- Presentation at the 12th International Conference on Computational and Financial Econometrics, University of Pisa, 14-16th December, 2018.
- Presentation at the 8th Workshop in Time Series Econometrics, University of Zaragoza, 12-13th April, 2018.
- Presentation at the 11th International Conference on Computational and Financial Econometrics, University of London, 16-18th December, 2017.
- Presentation at the 3rd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Institute for Advanced Studies Vienna, 8-9th June, 2017.

## Refereeing

*Biometrika, Journal of Econometric Methods.*

## Teaching

### Graduate

Applied Data Science (Network Analysis)	University of Aarhus	2020
4616 Time Series Econometrics	University of Aarhus	2018–2019

### Undergraduate

Introduction to Machine Learning	University of Aarhus	2020–
3620 Econometrics I	University of Aarhus	2018–

## Awards and Scholarships

- Marcelo Reyes Prize for best paper by junior researcher at the 8th Workshop in Time Series Econometrics, the University of Zaragoza, April 2018.
- FPU Scholarship, the Spanish Ministry of Education, Culture and Sports, 2015-2018.

## Other

- Reviewer for Spring Meeting of Young Economists, 2018.
- Initial Training in University Teaching, Universitat Pompeu Fabra, 2017.
- Research Assistant for Professor Luigi Pascali, Universitat Pompeu Fabra, 2017.
- Research Assistant for Professor Albrecht Glitz, Universitat Pompeu Fabra, 2016–2017.