Helinä Laakkonen

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Education:

University of Jyvaskylä

- PhD in Economics, (expected) 2008
- M.Sc.(Econ.), 2004
  - Major: Economics (Specializing in Finance)
  - Minors: Accounting, Statistics, Mathematics
  - Masters thesis grade: Eximia Cum Laude Approbatur

Stockholm School of Economics

- Visiting PhD student, academic year 2005/2006

Experience:

Finnish Doctoral Programme in Economics / University of Jyväskylä, School of Business and Finance

- Graduate Student Fellow, 2005 - present

Finnish Society of Economic Research

- Secretary and Treasurer, 2007 - present

Bank of Finland, Research Department

- Research Assistant, 2003 - 2005, 2006 - 2007 (occasionally part-time)

Stockholm School of Economics

- Teaching Assistant: Empirical Methods in Finance, 2006

Number of non-professional part-time and summer jobs.

Computer Skills: Ms Office, SWP, SPSS, Eviews, PcGive, Stata, Matlab, Gauss

Languages: Finnish (mother tongue), English (fluent), Swedish (good), German (basics)

Publications: Laakkonen H. (2007) "The impact of macroeconomic news on exchange rate volatility", Finnish Economic Papers, Vol 20, No. 1 pp. 23-40

Laakkonen H. (2007) "Exchange Rate Volatility, Macro Announcements and Choice of the Intraday Seasonality Filtering Method", Bank of Finland Discussion Paper, 23/2007

Laakkonen H. (2004) "The impact of macroeconomic news on exchange rate volatility", Bank of Finland Discussion Paper 24/2004

Work in Progress: "Asymmetric News Effects on Volatility: Good vs Bad News in Good vs Bad Times" (joint work with Markku Lanne)

"The Asymmetric News Impact on Exchange Rate Volatility"

"Do Investors React to New Information or Just to Announcements?" (with Markku Lanne)

"How Often do Prices Change in Finland? Micro-Level Evidence from the CPI" (with Jouko Vilmunen)

"Estimating Hazard Functions for the Duration of Price Spells Using Microlevel CPI-Data from Finland" (with Jouko Vilmunen)

Presentations: FDPE Workshop on Econometrics and Computational Economics, December 2007, Helsinki

Time Series Econometrics Seminar, October 2007, Helsinki

Econometrics Society European Meeting 2007, August 2007, Budapest

European Financial Management Association Merton H. Miller Doctoral Seminar, June 2007, Vienna

INFINITI Conference on International Finance, June 2007, Dublin

The XXIX Annual Meeting of the Finnish Society for Economic Research, February 2007, Lappeenranta

VIII Workshop on Quantitative Finance, January 2007, Venice

FDPE Workshop on Econometrics and Computational Economics, December 2006, Helsinki

SSE Volatility workshop, November 2006, Stockholm

Time Series Econometrics Seminar, September 2006, Helsinki

FDPE Workshop on Econometrics and Computational Economics, March 2006, Helsinki

ENTER-Jamboree, Stockholm School of Economics, January 2006, Stockholm, (Discussion)

Stockholm School of Economics Seminar in Economic Statistics, October 2005, Stockholm

Bank of Finland and Bank of Estonia Inflation Seminar, June 2005, Tallinn

FDPE Workshop on Econometrics and Computational Economics, April 2005, Helsinki

The XXVII Annual Meeting of the Finnish Society for Economic Research, February 2005, Marienhamn

Awards: The Finnish Foundation for Advancement of Securities Markets Award, for the best master's theses in economics in Finnish universities in 2004

Yrjo Jahnsson Foundation Award, for the best master's theses in economics in Finnish universities in 2004

References: Dr. Markku Lanne, University of Helsinki, markku.lanne@helsinki.fi

Dr. Jouko Vilmunen, Bank of Finland, jouko.vilmunen@bof.fi

Dr. Andrei Simonov, Stockholm School of Economics, andrei.simonov@hhs.se