

## Curriculum Vitae of Sebastian Veldhuis (March 2, 2026)

### Personal Data

Date of birth	October 2, 1993
Place of birth	Rheine, North Rhine-Westphalia, Germany
Nationality	German

### Languages

German	Mother tongue
English	Fluent
French	Beginner

### Education and Degrees

since 08/2022	Doctoral Program in Social and Economic Sciences, Dissertation field: Economics, University of Klagenfurt
10/2018–11/2020	Bachelor of Science in Statistics, TU Dortmund University (Minor in Business Administration and Economics)
10/2016–08/2018	Master of Science in Economics, University of Osnabrück (Specialization in Empirical Economics)
10/2013–08/2016	Bachelor of Science in Business Administration and Economics, University of Osnabrück (Specialization in Economics)

### Positions

since 05/2021	Senior Scientist (without a PhD)/University Assistant at the Quantitative Economics Division, Department of Economics, Analytics and Operations Research, University of Klagenfurt
05/2020–04/2021	Research Associate at the Institute of Mathematics, Department of Mathematics, Computer Science, and Physics, University of Osnabrück, Project: “MaKe WiWi – Förderung mathematischer Kernkompetenzen in den Wirtschaftswissenschaften” (funded by the Lower Saxony Ministry for Science and Culture)
05/2019–04/2020	Research Assistant at the Chair of Econometrics and Statistics, Faculty of Statistics, TU Dortmund University
04/2015–09/2018	Student Assistant at the Chair of Econometrics and Statistics, School of Business Administration and Economics, University of Osnabrück

11/2017–04/2018 Student Assistant at the Chair of Management Accounting and Information Systems, School of Business Administration and Economics, University of Osnabrück  
11/2016–04/2017  
10/2015–04/2016  
10/2014–03/2015

### **Conference Presentations**

02/19/2026 Integrated Modified Least Squares Estimation and (Fixed-b) Inference for Systems of Cointegrating Multivariate Polynomial Regressions, 19th RGS Doctoral Conference 2026, Bochum

12/13/2025 Systems of Multi-Factor Production Functions: Modelling the Joint Behavior of GDP and Emissions, 19th International Conference on Computational and Financial Econometrics (CFE 2025), London

06/06/2025 A State Space Approach to Time-Varying Cointegration in Vector Error Correction Models: Identifying Instabilities in Long-Run Money Demand, 3rd Vienna Workshop on Economic Forecasting, Vienna

12/17/2024 Long-Run Money Demand Reconsidered, 18th International Conference on Computational and Financial Econometrics (CFE 2024), London

05/16/2024 Integrated Modified OLS Estimation and Inference in I(2) Cointegrating Regressions, 6th Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, Vienna

12/18/2023 Integrated Modified OLS Estimation and Inference in I(2) Cointegrating Regressions, 17th International Conference on Computational and Financial Econometrics (CFE 2023), Berlin

12/18/2022 A Fixed-b Perspective on the Phillips-Ouliaris Non-Cointegration Z-Tests, 16th International Conference on Computational and Financial Econometrics (CFE 2022), London

12/19/2021 A Fixed-b Cointegration Test for Cointegrating Polynomial Regressions, 15th International Conference on Computational and Financial Econometrics (CFE 2021), London

### **Publications and Working Papers**

05/2024 Veldhuis, S. and Wagner, M. (2024), Integrated Modified Least Squares Estimation and (Fixed-b) Inference for Systems of Cointegrating Multivariate Polynomial Regressions, IHS Working Paper Series 54

### **Work in Progress**

Veldhuis, S. and Wagner, M., A Fixed-b Perspective on the Phillips-Ouliaris Non-Cointegration Z-Tests (Mimeo)

Veldhuis, S. and Wagner, M., Restrictions in a State Space Approach to Time-Varying Cointegration in Vector Error Correction Models: Modelling Instabilities in Long-Run Money Demand (Mimeo)

Veldhuis, S. and Wagner, M., The Phillips (1987) Unit Root Tests in a Locally Stationary Framework (Mimeo)

Veldhuis, S. and Wagner, M., Integrated Modified OLS Estimation and Inference in I(2) Cointegrating Regressions (Mimeo)