Curriculum Vitae of Professor Asger Lunde

Tuesday, August 28, 2018

Professor of Economics

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PERSONAL DETAILS

Date of birth: February 2, 1969

Citizenship: Danish

Language Proficiency: Danish (native), English (fluent)

Civil status: Married with two children (age 19 and 16)

EDUCATION: MA in Mathematical Economics (1995), Ph.D. in Economics (1999) both Aarhus University

UNIVERSITY EMPLOYMENT

Professor, Department of Economics and Business Economics, Aarhus University, August 2009 – current
Professor, Aarhus School of Business, April 2005 – July 2009
Associate Professor, Aarhus School of Business, May 2001 – March 2005
Assistant Professor in Economics, Aalborg University, October 1998 – April 2001

PROFESSIONAL ACTIVITIES

Member of Council for Society for Financial Econometrics, SoFiE (2009 -)
Research fellow, Center for Research in Econometric Analysis of Time Series (CREATES), Aarhus Univ., DK (2007 -)
Associate member, Oxford-Man Institute of Quantitative Finance, Oxford, UK (2009 - 15)
Research affiliate, Volatility Institute, Stern School of Business, New York University, USA (2008 -)

EDITORIAL WORK: J. of Business and Economics Statistics, Ass. Editor (2014 –),J. of Financial Econometrics, Ass. Editor (2012 –), Int. J. of Forecasting: Ass. Editor (2010 - 13)

BIBLIOMETRY

H-index is 28, citation count is 7951 (Google Scholar).
Publications are cited (InCitesTM) more than five times as often as the average in his field.
Thomson Reuters Highly Cited Researcher (2014).

PERSONAL GRANTS AND LEDERSHIP

2001 – 2002: Danish Research Agency: “Data Mining and Model Comparison”, $175,000 (with Peter R. Hansen).

2002 – 2006: European Commission: Research Training Networks entitled: “Microstructure of Financial Markets in Europe”. approx € 1,400,000 (with participants from University of Konstanz, Université catholique de Louvain, Centre National de la Recherche scientifique – Paris, University of Oxford, Universidad Carlos III de Madrid and Tilburg University). The grant is reserved for hiring young researchers for pre- or post-doc positions.

2012-2015: AU-Ideas grant of 3 mill DK kr. Project title: Stochastic and Econometric Analysis of Commodity Markets

2015-2018: Konkurrensverket (Sweden) grant of 1.5 mill SKr. Project title: Measuring the effect of cartels on price

HONORS: 2004: Reinholdt W. Jorck and Hustru's Foundation's Research Prize, 150.000 DK kr.

CONFERENCES, WORKSHOPS AND SEMINARS

I am regularly an invited speaker at conferences and workshops. I name a selection of talks from recent years: Financial Econometrics Conference at Copenhagen University, May 2011 (invited), Toulouse School Of Economics Financial Econometrics Conference, Toulouse, May 2011 (invited), SoFiE annual conference, University of Chicago, USA, June 2011 (paper), SITE workshop, Stanford University, USA, Jun 2011 (invited), Frontiers of Finance Conference, Sep 2012, Warwick Business School, (invited), STATISTISCHE WOCHE, Sep 2012, Vienna, Austria (keynote address), Measuring and Modeling Financial Risk with High Frequency Data. Workshop at European University Institute, Florence, Italy, Jun 2013 (invited), OxMectrics user conference, Aarhus, Sep 2013, (keynote address), First International Workshop in Financial Econometrics, Natal, Brazil, Oct 2013, (Organizer, Paper presentation & Discussant), SoFiE annual conference, University of Toronto, Canada, Jun 2014 (paper), Conference on Stochastics of Environmental and Financial Economics, Oslo Sep 2014, (invited), High Frequency Data Conference, Montréal, Dec 2014, Second International Workshop in Financial Econometrics, Salvador, Brazil, Oct 2015, (Organizer & Discussant), Volatility Institute conference: Commodities and Emerging Market Risks, Apil 2016, (paper). Financial Econometrics Conference, Duke, Oct 2016, (invited)

ORGANISATION OF CONFERENCES

EC2-conference: “Real Time Econometrics”, Aarhus University 2009. Symposium "Market Microstructure", Aarhus University 2010. SoFiE-CREATES conference: "Measuring and Predicting Risk with Financial High Frequency Data", Aarhus University 2010. First International Workshop in Financial Econometrics, Natal, Brazil, October 2013. Second International Workshop in Financial Econometrics, Salvador, Brazil, October 2015

TEACHING EXPERIENCE

Time series econometrics, Level: MA, Aalborg University (AAU), Fall 1998, 1999. Introduction to statistical methods, Level: BA, AAU, 1999/2000, 2000/2001. Statistical methods, Level: BA, Aarhus School of Business (ASB), Fall 1998, 2001, 2005. Quantitative Economic Methods, ASB, Level: MA, Fall 2001, 2002, 2003, 2004. Economic Methods, ASB, Level: BA, Spring 2007, 2009, 2010. Advanced Econometrics, Level: PhD, Aarhus University (AU), Fall 2004, 2005, Fall 2009. Philosophy of Science II, ASB, Level: BA, Fall 2006, Fall 2008. Realized Variance, Level: PhD, University of Jyvaskyla, Aug 2009. Investment and Finance, Level: BA, AU, Spring 2010, 2011. Econometrics II, Level: MA, AU, Fall 2011, 2012. Empirical Market Microstructure, Level: MA, AU, Fall 2014, 2015. Principles of empirical research methods, Level: BA, AU, Fall 2015

PHP COMMITTEES

Jes Taulbjergs, ASB (chair), Peter Lildholt, AU, Lars Steentoft, AU, Bernard Ben Sita, Hanken, Swedish School of Economics and Business Adm., Helsinki, Per Frederiksen, ASB, Thomas Busch, AU, Tommi A. Vuorenmaa, Dep. of Economics, Univ. of Helsinki, Diaa Noueldin, Dep. of Economics, University of Oxford, UK, Manual Lukas, AU (Chair), Lorenzo Boldrini, AU (Chair), Thor Pajhede Nielsen, KU (Chair), Johan Stax, AU (Chair), Anca Pircalabu, AAU.

PHD SUPERVISION

Kim Christensen (2004-7), Martin Klint Hansen (2007-12), Niels Strange Hansen (2011-14), Nima Nonejad (2010-14), Kasper Vinther Olesen (2010-14), Anne Floor Sørensen (2010-14), Mikkel Bennedsen (2012-17), Orimar Safir (2012-2015), Anders Fenger (2013-), Bo Laursen (2013-17), Erik Lindén (2015-), Simon Bodilsen (2016-), Ye Zheng (2016-).

INTERNATIONAL ACTIVITIES

Jan 1997 - Dec 1997, visiting scholar at Department of economics, University of California San Diego. Aug 2007 - Jul 2008, visiting professor at Rady School of Management, University of California San Diego. Shorter research visits at: Brown University (US), Stanford University (US), Duke University (US), New York University (US), European University Institute (Italy), National University of Singapore, and Singapore Management University

ADD HOC REFEREE

Numerous journals including Annals of Statistics, Econometrica, Journal of the American Statistical Association, Journal of Econometrics, Review of Economics and Statistics, Review of Economic Studies, Review of Financial Studies.

CONSULTANCE

Copenhagen Economics (Director)