Jonas N. **Eriksen**

Assistant Professor

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Personal data

Date of birth	21 January, 1988
Nationality	Danish
Languages	Danish (native), English (fluent)
Research interests	Asset Pricing, Empirical Finance, Return Predictability, Currency trades, Portfolio Allocation
Teaching interests	Asset Pricing, Empirical Finance, Fixed Income, Foreign Exchange, Econometrics

Academic positions

Assistant Professor — *Aarhus, Denmark*
Department of Economics and Business Economics, Aarhus University and CREATES — *Sep. 2015 - Present*

Ph.D.-fellow — *Aarhus, Denmark*
Department of Economics and Business Economics, Aarhus University and CREATES — *Sep. 2012 - Aug. 2015*

Education

Ph.D. in Economics and Business Economics — *Aarhus, Denmark*
Department of Economics and Business Economics, Aarhus University and Center for Research in Econometric Analysis of Time Series (CREATES) — *Sep. 2012 - Aug. 2015*

- Advisors: Stig Vinther Møller and Charlotte Christiansen
- Dissertation: Business cycles and expected returns
- Assessment committee: Thomas Q. Pedersen (AU), Jesper Rangvid (CBS), and Andreas Schrimpf (BIS)

Visiting Graduate Student — *London, United Kingdom*
Cass Business School, City University London — *Sep. 2014 - Dec. 2014*

- Local host: Reader in Finance Maik Schmeling

MSc. in Finance — *Aarhus, Denmark*
Aarhus University — *Sep. 2010 - Aug. 2012*

- Thesis: The Output Gap, Consumption-based Asset Pricing, and the Cross-Sectional Risk Premia on Stocks and Bonds

Study abroad — *Monterrey, Mexico*
Instituto Tecnológico y de Estudios Superiores de Monterrey (ITESM) — *Jul. 2009 - Dec. 2009*

BSc. in Business Administration — *Aarhus, Denmark*
Aarhus School of Business, Aarhus University — *Sep. 2007 - Aug. 2010*

- Thesis: Forudsigelse af aktiemarkedet: En in-sample of out-of-sample undersøgelse af det aggregerede danske aktiemarked

Research

Peer-review

Expected business conditions and bond risk premia — *Journal of Financial and Quantitative Analysis*

Single-authored — *Forthcoming*

Forecasting US recessions: The role of sentiment — *Journal of Banking and Finance*

Joint with Charlotte Christiansen and Stig Vinther Møller — *2014, Vol. 49, pp. 459-468*

Working papers

Real-time macro fundamentals and global asset returns — *Working paper*

Joint with Maik Schmeling (Cass) and Christian Wagner (CBS) — *2017*

Previously circulated under the title Macro Risk Premia

Cross-sectional return dispersion and currency momentum — *Working paper*

Single-authored — *2017*

Metro area common house price declines and US recessions — *Working paper*

Joint with Charlotte Christiansen and Stig Vinther Møller — *2017*

Teaching

Asset Pricing — *Lecturer*

Department of Economics and Business Economics, Aarhus University — *Fall 2017*

- Mandatory course in the MSc. Finance program and elective for others

International Business Finance — *Lecturer*

Department of Economics and Business Economics, Aarhus University — *Spring 2016,2017*

- Mandatory course in the MSc. Finance and International Business program and elective for others

Fixed Income Securities — *Lecturer*

Department of Economics and Business Economics, Aarhus University — *Fall 2015, 2016*

- Mandatory course in the MSc. Finance program and elective for others

Thesis supervision — *Supervisor*

Department of Economics and Business Economics, Aarhus University — *2012 - Present*

- Supervision of bachelor and master students with the fields of empirical finance and financial economics

Applied Econometric Methods — *Guest lecturer*

Department of Economics and Business Economics, Aarhus University — *Fall 2014*

- Guest lectures on the asymptotic properties of the OLS estimator and forecasting with latent macro factors

Teaching Assistant — *Teaching Assistant*

Department of Economics and Business Economics, Aarhus University — *2010-2013*

- Applied Econometrics Methods I + II, MSc. Finance course, Fall 2011, 2012, 2013
- Operations and Supply Chain Management, BSc Business Administration course, Spring 2011
- Costing Theory and Capital Budgeting, BSc Business Administration course, Fall 2010

Presentations

Jun. 2016	**8th International Finance and Banking Society (IFABS),** Presenting the paper *Macro risk premia*, Best paper award runner up	*Barcelona, Spain*
May 2015	**8th Nordic Econometric Meeting,** Presenting the paper *Expected Business Conditions and Bond Risk Premia*	*Helsinki, Finland*
Apr. 2015	**Finance Seminar Series, Aarhus University (Job talk),** Presenting the paper *Expected Business Conditions and Bond Risk Premia*	*Aarhus, Denmark*
Dec. 2013	**7th International Conference on Computational and Financial Econometrics (CFE),** Presenting the paper *Forecasting US Recessions: The Role of Sentiment*	*London, UK*
Jun. 2013	**5th International Finance and Banking Society (IFABS),** Presenting the paper *Forecasting US Recessions: The Role of Sentiment*	*Nottingham, UK*
May 2013	**Nordic Finance Workshop,** Presenting the paper *Forecasting US Recessions: The Role of Sentiment*	*Aarhus, Denmark*

Courses

Teaching courses

Fall 2016	**Teacher Training Programme (Adjunktkursus),** 5 ECTS	*Aarhus, Denmark*

Ph.D. courses

Spring 2013	**Advanced Financial Econometrics,** 10 ECTS	*Aarhus, Denmark*
Spring 2013	**Advanced Financial Economics,** 10 ECTS	*Aarhus, Denmark*
Fall 2012	**Advanced Econometrics,** 10 ECTS	*Aarhus, Denmark*

Other Courses and Workshops

Spring 2015	**Duration Analysis,** Nicholas M. Kiefer	*Aarhus, Denmark*
Spring 2014	**Nonparametric Econometrics I-III,** Jeff Racine	*Aarhus, Denmark*
Spring 2014	**Nonlinear Time Series Econometrics,** Timo Teräsvirta	*Aarhus, Denmark*
Fall 2013	**Time Series Analysis by State Space Models,** Siem Jan Koopman	*Aarhus, Denmark*
Spring 2013	**Topics in Time Series: Low-Frequency Econometrics,** Mark W. Watson	*Aarhus, Denmark*
Fall 2012	**VAR Models in Empirical Asset Pricing,** Tom Engsted and Thomas Q. Pedersen	*Aarhus, Denmark*
Fall 2012	**Forecasting Methods in Economics and Finance,** Allan Timmermann	*Aarhus, Denmark*

Activities

2013-15	**President and co-founder,** Ph.D. Association at School of Business and Social Sciences (PHABUSS)	*Aarhus, Denmark*
2013-15	**Board member,** Ph.D. Committee, Graduate School of Business and Social Sciences	*Aarhus, Denmark*
2013	**Vice-president,** Aarhus University's Ph.D. Association (AUPA)	*Aarhus, Denmark*
2013 - present	**Member,** Finance Research Group	*Aarhus, Denmark*

Skills

Programming LaTeX, XeLaTeX, Matlab, R, EViews, Office, Markdown, Git