

# Malene Kallestrup-Lamb

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**Contact Information** Fuglesangs Allé 4  
8210 Aarhus V  
Denmark  
Phone: +45 3025 7897  
Email: [malene.kallestrup@gmail.com](mailto:malene.kallestrup@gmail.com), [mkallestrup@econ.au.dk](mailto:mkallestrup@econ.au.dk)

**Date of Birth** 8<sup>th</sup> November 1978

**Nationality** Danish (EU citizen)

**Marital Status** Married, two children

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**Current Position**

<b>Associate Professor</b> Centre for Research in Econometric Analysis of Time Series Aarhus University, Department of Economics and Business	2017 –
<b>Assistant Professor</b> Centre for Research in Econometric Analysis of Time Series Aarhus University, Department of Economics and Business	2014 – 2017
<b>External Research Fellows – PeRCent</b> Pension Research Centre, Copenhagen Business School	2017 –

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**Education**

<b>PhD in Economics and Management</b> Aarhus University, Denmark	2007 – 2011
<b>Master of Science in Economics (Cand.oecon)</b> Aarhus University, Denmark	2002 – 2005
<b>Bachelor of Science in Economics</b> Aarhus University, Denmark	1999 – 2002

**Stays Abroad**

<b>Visiting Post-Doctoral Fellow</b> Faculty of Actuarial Science and Insurance, Cass Business School, City University London	2011 – 2014
<b>Visiting Research Student in Economics at LSE</b> London School of Economics and Political Science, England	2008 – 2009
<b>Visiting Researcher at Fannie Mae – Host Mark An</b> 3900 Wisconsin Avenue, NW, Washington, DC 20016-2892	2008

**Grants**

<b>Comparative Research Grant - NetSpar</b> Joint with Anne Balter and Jesper Rangvid	2017
<b>Post-Doctoral Grant - HelseFonden</b> Joint with Mette Gørtz and Bent Jesper Christensen	2015
<b>FSE Post-Doctoral Grant</b> The Danish Council of Independent Research	2011

**Professional Activities** **Referee for Health Economics, Labour Economics** 2012 – 2016

**Pedagogical Training Course for Assistant Professors: Module 1-4** 2012  
Aarhus University

**Supervisor, PhD level**  
Carsten P.T. Rosenskjold: Mortality Modelling 2013 – 2017

Vicke Norén: Socially Responsible Investors 2017 – 2020

Dorethe Bjerre: Retirement, Search, Health and Mortality 2017 – 2021

Majka Cilleborg Bilde: Mortality, Pension and Longevity Risk 2018 – 2021

Nikolaj Udengaard Hansen: Lassoing and Boosting within Retirement 2018 – 2021

Alexander Overdal Kjærsgaard Marin: Medical Spending 2018 – 2021

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**Past Positions**

**Maternity Leave** 2014 – 2015  
(Full-time: July 2014 – Dec 2014, Part-time: Jan 2015 – March 2016)

**Post-Doctoral Fellow – CREATES** 2010 – 2014  
Aarhus University, Department of Economics and Business,  
Centre for Research in Econometric Analysis of Time Series

**Maternity Leave** 2012 – 2013  
(Full-time: May 2012 – Dec 2012, Part-time: Jan 2013 – Dec 2013)

**Honorary Visiting Fellow** 2011 – 2014  
Faculty of Actuarial Science and Insurance,  
Cass Business School, City University London

**Senior Analyst** 2006 – 2007  
Ohal – Econometric Consultancy, London, England

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**Research Interest**

Health, Pension, Retirement, Longevity risk, and Mortality Forecasting.

**Publications**

Eric B. French, Jeremy McCauley, Maria Aragon, Pieter Bakx, Martin Chalkley, Stacey H. Chen, Bent J. Christensen, Hongwei Chuang, Aurelie Côté-Sergent, Mariacristina De Nardi, Elliott Fan, Damien Échevin, Pierre-Yves Geoffard, Christelle Gastaldi-Ménager, Mette Gørtz, Yoko Ibuka, John B. Jones, Malene Kallestrup-Lamb, Martin Karlsson, Tobias J. Klein, Grégoire de Lagasnerie, Pierre-Carl Michaud, Owen O'Donnell, Nigel Rice, Jonathan S. Skinner, Eddy van Doorslaer, Nicolas R. Ziebarth and Elaine Kelly 2017  
*End-Of-Life Medical Spending In Last Twelve Months Of Life Is Lower Than Previously Reported.*  
**Health Affairs** (2017), vol. 36, no. 7, p.1211-1217.

Bent Jesper Christensen, Mette Gørtz and Malene Kallestrup-Lamb 2016  
*Medical Spending in Denmark.*  
**Fiscal Studies** (2016), vol. 37, no. 3–4, p. 461–497.

Malene Kallestrup-Lamb, Anders Bredahl Kock and Johannes Tang Kristensen 2015  
*Lassoing the Determinants of Retirement.* CREATES Research Paper 2013-21.  
**Econometric Reviews** (2015), Vol. 35, Iss. 8-10, p. 1522-1561.

	Laurent Callot, Niels Haldrup and Malene Kallestrup-Lamb <i>Deterministic and stochastic trends in the Lee-Carter mortality model.</i> <b>Applied Economic Letters</b> (2015), vol. 23, no. 7, 486-493.	2015
	Bent Jesper Christensen and Malene Kallestrup-Lamb <i>The Impact of Health Changes on Labour Supply: Evidence from Merged Data on Individual Objective Medical Diagnosis Codes and Early Retirement Behavior.</i> <b>Health Economics</b> (2012), Vol.21, p. 56-100.	2012
<b>Submitted Papers</b>	Andrew J.G. Cairns, Malene Kallestrup-Lamb, Carsten P.T. Rosenskjold, David Blake, and Kevin Dowd <i>Modelling Socio-Economic Differences in the Mortality of Danish Males Using a New Affluence Index.</i>	2018
	Anne Balter, Malene Kallestrup-Lamb and Jesper Rangvid <i>The Move Towards Riskier Pension Products in the World's Best Pension Systems</i>	2018
<b>Ongoing Projects</b>	Malene Kallestrup-Lamb and Carsten Paysen T. Rosenskjold <i>Further Insights into the Female Longevity puzzle: Using Register data to analyse and cause mortality of death behaviour across socioeconomic groups</i>	2018
	Malene Kallestrup-Lamb <i>The Role of the Spouse in Early Retirement Decisions for Older Workers</i>	2018
	Bent Jesper Christensen, Malene Kallestrup-Lamb and John Kennan <i>Health, Retirement and Consumption</i>	2018
	Malene Kallestrup-Lamb <i>The effect of Marital Status on Life Expectancy: Is Cohabitation as Protective as Marriage?</i>	2018
	Paul Bingley, Nabanita Datta Gupta, Malene Kallestrup-Lamb and Peder Pedersen <i>Social Security and Retirement around the World, Vol. 9, published by the National Bureau of Economic Research.</i>	2018
	Bent Jesper Christensen, Malene Kallestrup-Lamb and Johannes Tang Kristensen <i>Multivariate Mixed Proportional Hazard Modelling of the Joint Retirement of Married Couples in the US: Application to HRS.</i>	2018
	David Blake, Andrew J.G. Cairns, Kevin Dowd, Malene Kallestrup-Lamb and Carsten P.T. Rosenskjold <i>Limitations of the Education Measure in Mortality Forecasting: Mortality of Danish Males by Affluence and Education.</i>	2018
	Andrew J.G. Cairns, Malene Kallestrup-Lamb, Carsten P.T. Rosenskjold, <i>Hedge Effectiveness of Index Based Transactions across Socio-Economic Groups</i>	2018
	Yunus Ergemen and Malene Kallestrup-Lamb <i>Forecasting Mortality Rates using a Health Index</i>	2018
	Yunus Ergemen and Malene Kallestrup-Lamb <i>Modelling and Forecasting Suicide Rates</i>	2018
	Dorethe Skovgaard Bjerre, Bent Jesper Christensen & Malene Kallestrup-Lamb <i>Determining the size of the Justification Bias: Matching Survey Data with Register Data.</i>	2018

- Søren Kjærgaard, Yunus Emre Ergemen, Malene Kallestrup-Lamb, Jim Oeppen,  
and Rune Lindahl-Jacobsen 2018  
*Forecasting Causes of Death using Compositional Data Analysis:  
the Case of Cancer Deaths*
- Charlotte Christiansen, Malene Kallestrup-Lamb and Vicke Norén 2017  
*Socially Responsible Investors*