Niels Strange Grønborg

Curriculum Vitae

NAME	Niels Strange Grønborg	PHONE	+45 53 65 71 51
ADDRESS	Egehaven 23 8520 Lystrup Denmark	E-MAIL	ngroenborg@econ.au.dk nstrangeh@gmail.com
DATE OF BIRTH	19 February 1986	NATIONALITY	Danish
WEBSITE	sites.google.com/site/nsgroenborg	CIVIL STATUS	Married

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CURRENT POSITION

Postdoctoral Researcher — Oct 2014 -Aug 2017
Department of Economics and Business Economics & CREATES
Aarhus BSS, Aarhus University.
*Funded by an Individual Postdoc Grant (**1.645.000 DKK**) from the Danish Council for Independent Research, Social Sciences for two years and CREATES for 10 months.*

FORMER POSITIONS

Research Assistant — Apr 2014 -Sep 2014
Department of Economics and Business Economics & CREATES
Aarhus BSS, Aarhus University.

PhD Student — Feb 2011 -Mar 2014
Department of Economics and Business Economics & CREATES
Aarhus BSS, Aarhus University.

RESEARCH PAPERS

Peer Reviewed

N.S. Grønborg and A. Lunde — 2016
Analyzing Oil Futures with a Dynamic Nelson-Siegel Model.
Journal of Futures Markets, Volume 36, Issue 2, pages 153-173.
DOI: `http://dx.doi.org/10.1002/fut.21713`

Working Papers

N.S. Grønborg, A. Lunde, A. Timmermann and R. Wermers — 2017
Picking Funds With Confidence.
CREATES Research Papers, 2017-13.
`http://pure.au.dk/portal/en/publications/id(81b85f0b-c602-44b6-9fd2-61a5ef6e0448).html`

N.S. Grønborg, A. Lunde, K.V. Olesen and H. Vander Elst — 2017
Realizing Commodity Correlations.

R. Davidson and N.S. Grønborg — 2017
Model Specification in Finance: New test with applications to asset pricing.

Research Interests

Finance, Mutual Funds, Hedge Funds, Commodities, Econometrics.

INTERNATIONAL EXPERIENCE

Visiting Researcher — Feb 2015
Rady School of Management, UCSD, San Diego, USA.
Host: Allan Timmermann.

Visiting Graduate Student — Jan 2013 -Jun 2013
Rady School of Management, UCSD, San Diego, USA.
Host: Allan Timmermann.

Study abroad (30 ECTS) — Jul 2008 -Nov 2008
Australian School of Business, UNSW, Sydney, Australia.

TEACHING EXPERIENCE

Lecturer

Finance. 7 weeks, 400 students. — 2017
The Corporate Finance part of the course BSc Business Administration. Department of Economics and Business, Aarhus University.

Financial Markets. 14 weeks, 150 students. — 2014 -2016
BSc Economics and Elective BSc Business Administration course. Department of Economics and Business Economics, Aarhus University.

Introduction to Ox programming. 1 week, 80 students. — Sep 2012 and 2013
A part of the MSc Economics course *Econometrics II.* Department of Economics and Business Economics, Aarhus University.

Teaching Assistant

Mathematics and Statistics. BSc Economics course. Department of Economics and Business Economics, Aarhus University. — Fall 2011

Applied Statistics for Business Administration. — Spring 2011
BSc Business Administration course. Department of Economics and Business Economics, Aarhus University.

Surveys and Analysis of Qualitative Data. — Spring 2011
BSc Economics course. Department of Economics and Business Economics, Aarhus University.

Supervision

Master's Theses in the MSc Economics and Finance Programs.

Bacholor's Theses in the BSc Economics and BSc Business Administration Programs.

Topic Projects and Internship Reports in the MSc Economics Program.

AWARD

Nominated for teacher of the year (*Den Gyldne Pegepind*) by the students in the course *Financial Markets.* — 2017

PRESENTATIONS

Academic Audience (Selected)

SOFIE Conference, Hong Kong	Jun 2016
FSE Conference (invited session), England	Dec 2015
SOFIE Junior Conference (Poster), Denmark	Jun 2015
NEM Conference, Finland	May 2015
EF2012 Conference on Energy Finance, Norway	Oct 2012
Copenhagen-Aarhus-Berlin PhD Workshop, Germany	Jun 2012

Broad Audience

Forskningens Døgn - Day of Research (public)	Apr 2016
Udays (highschool)	Jun 2016
Forskerrunde (undergraduate)	Dec 2015
CREATES Annual Meeting with the Danish National Research Foundation (interdiciplinary)	Jun 2015

REFEREE EXPERIENCE

Journal of Financial Econometrics.
Journal of Applied Econometrics.
Journal of International Financial Markets, Institutions & Money.
Journal of Emerging Markets.

EDUCATION

Department of Economics and Business Economics & CREATES,
Aarhus BSS, Aarhus University.

PhD in Economics and Management — Aug 2014
Advisors: Asger Lunde and Niels Haldrup.
Thesis: *Forecasting Based on Unobserved Variables.*

MSc in Economics and Management (MSc.oecon) — Jan 2011
Advisor: Asger Lunde.
Thesis: *Modeling Of Financial Electricity Contracts.*

BSc in Economics and Management (BSc.oecon) — Jun 2008
Advisor: Charlotte Christiansen.
Thesis: *Danske og europæiske investeringsforeningers performance.*

PhD Coursework

PhD Courses

Advanced Econometrics (10 ECTS)	Fall 2011
Advanced Macro (10 ECTS)	Spring 2011
Advanced Financial Econometrics (10 ECTS)	Spring 2011

Other courses and workshops

The Bootstrap, *Lecturer: R. Davidson*	Spring 2015
Economics of Electricity Markets (workshop)	Fall 2013
Frequency Domain Methods, *Lecturer: T. Proietti*	Fall 2013
Forecasting Methods in Economics and Finance, *Lecturer: A. Timmermann*	Fall 2012
Shrinkage, *Lecturer: M. Caner*	Fall 2012
Ambit Stochastics (workshop)	Fall 2012
Credit Modeling and Counter Party Risk Pricing and Restructuring, *Lecturer: D. Brigo*	Spring 2012
State Space Models, *Lecturer: S.J. Koopman*	Spring 2012
Sparse Models for Dependent Data, *Lecturer: M. Medeiros*	Spring 2012
Copula Methods for Economic Time Series, *Lecturer: A. Patton*	Spring 2012
Applications of Search Theory, *Lecturer: R. Wright*	Fall 2011
Multivariate Volatility Models, *Lecturer: L. Bauwens*	Fall 2011
Numerical Optimization, *Lecturer: G. Veramendi*	Fall 2011
Commodities and Commodity Derivatives, *Lecturer: H. Geman*	Spring 2011
Dynamic Macro Modeling with Matlab, *Lecturer: T. Trimborn*	Spring 2011
Nonparametric Methods in Econometrics, *Lecturer: J. Racine*	Spring 2011
Macroeconomic Modeling with VARs, *Lecturer: A. Pagan*	Spring 2011

Other Activities

Organizer of CREATES Lunch Seminar Series	2015-17
Member of the Finance Research Group	2013-16
Member of the Social Activity Committee for PhD Students	2011-13
Member of the Organizing Committee for PhD Courses	2011-12