

SIMON TRANBERG BODILSEN

Curriculum Vitae

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| NAME | Simon Tranberg Bodilsen | PHONE | (+45) 22 63 08 56 |
| ADDRESS | Vestervang 31, 2. tv 8000 Aarhus C Denmark | E-MAIL | sibo@econ.au.dk |
| DATE OF BIRTH | 11 June, 1989 | NATIONALITY | Danish |
| WEBSITE | sites.google.com/view/simbod | LANGUAGES | Danish (native), English (fluent) |

CURRENT POSITION **Assistant Professor** *May 2020–Present*
Department of Economics and Business Economics, Aarhus BSS, Aarhus University.

Parental Leave *March 2022–June 2022*

FORMER POSITIONS **Postdoctoral Researcher** *July 2019–April 2020*
Department of Economics and Business Economics and TrygFonden's Centre for Child Research, Aarhus BSS, Aarhus University.

Research Assistant *March 2019–June 2019*
Department of Economics and Business Economics and TrygFonden's Centre for Child Research, Aarhus BSS, Aarhus University.

PhD Student *February 2016–February 2019*
Department of Economics and Business Economics and CREATES, Aarhus BSS, Aarhus University.

Visiting Graduate Student *January 2018–March 2018*
Lancaster University Management School, Lancaster, UK.
Host: Professor Ingmar Nolte.

Data Manager *August 2015–January 2016*
Department of Economics and Business Economics and TrygFonden's Centre for Child Research, Aarhus BSS, Aarhus University.

Student Research Assistant *December 2010–May 2015*
Department of Economics and Business Economics, Aarhus BSS, Aarhus University.

TEACHING EXPERIENCE **Lecturer** *Fall 2022*
Introduction to Empirical Economics.
Lecturer and course coordinator in the elective course in the BSc Business Administration program. Department of Economics and Business Economics, Aarhus University.

Time Series Econometrics. *Fall 2020–2022*
Lecturer and course coordinator in the elective course in the MSc Economics program. Department of Economics and Business Economics, Aarhus University.

Kvantitativ Metode. *Spring 2020*
Lecturer in the course in the BSc Business Administration program. Department of Economics and Business Economics, Aarhus University.

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| | <i>Time Series Econometrics.</i> | Fall 2019 |
| | Guest lecturer in the elective course in the MSc Economics program. Department of Economics and Business Economics, Aarhus University. | |
| | <i>Mathematical Economics II.</i> | Fall 2016 |
| | Guest lecturer in the mandatory course in the BSc Economics program. Department of Economics and Business Economics, Aarhus University. | |
| | Teaching Assistant | |
| | <i>Empirical Research Methods.</i> | Spring 2017 |
| | Mandatory course in the BSc Economics program. Department of Economics and Business Economics, Aarhus University. | |
| | <i>Mathematical Economics II.</i> | Fall 2016 |
| | Mandatory course in the BSc Economics program. Department of Economics and Business Economics, Aarhus University. | |
| | <i>Mathematical Modelling 1.</i> | Spring 2014, 2015 |
| | Mandatory course in the BSc Mathematics-Economics program. Department of Mathematics, Aarhus University. | |
| | <i>Mathematical Modelling 2.</i> | Spring 2014 |
| | Mandatory course in the BSc Mathematics-Economics program. Department of Mathematics, Aarhus University. | |
| | <i>Microeconomics 1.</i> | Spring 2013 |
| | Mandatory course in the BSc Mathematics-Economics program. Department of Mathematics, Aarhus University. | |
| | <i>Introduction to Mathematical Modelling.</i> | Fall 2012, 2013, 2014 |
| | Mandatory course in the BSc Mathematics-Economics program. Department of Mathematics, Aarhus University. | |
| SUPERVISION | Master's Theses in the MSc Economics program Master's Theses in the MSc Business Intelligence program Bachelor's Theses in the BSc Economics program Topic Projects in the MSc Economics program | |
| RESEARCH PAPERS | Peer Reviewed Publications | |
| | <i>Asset pricing and FOMC press conferences</i> , with N.S. Grønberg and J.N. Eriksen. Journal of Banking and Finance, Vol. 128, p. 106163 | 2021 |
| | <i>Algoritmer og machine learning i socialt arbejde?</i> , with M. Rosholm, S. D. Toft, AM. Villumsen, and L. Y. Nirmalarajan. Social Kritik: Tidsskrift for social analyse & debat, Vol. 163, p. 110. | 2021 |
| | Working Papers | |
| | <i>Can Machine Learning Help Child Protective Services Predict Maltreatment?</i> , with S.A. Nielsen, B. Michel, and M. Rosholm. | 2022 |
| | <i>Exploiting News Analytics for Volatility Forecasting</i> , with A. Lunde. | 2022 |
| | <i>Fade-out of Educational Interventions: Statistical and Substantive Sources</i> , with S.C. Andersen, M. A. Hougaard, and H.S. Nielsen. | 2022 |

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| | <i>Large-Dimensional Portfolio Selection with a High-Frequency-Based Dynamic Factor Model</i> , single-authored. | 2022 |
| | Work in Progress <i>Covariance Matrix Estimation for the Whole Day</i> , single-authored. | 2022 |
| | <i>Estimating the Effect of Out-of-Home Placements</i> , with S. A. Nielsen | 2022 |
| | <i>Intergenerational Spillovers of Math Skills</i> , with J. S. Joensen, and H.S. Nielsen. | 2022 |
| EDUCATION | PhD in Economics and Business Economics Advisors: Asger Lunde, Kim Christensen, and Gustavo Fruct Dias. Thesis: <i>Volatility Modeling with High-Frequency Data and News Announcements</i> . | June 2019 |
| | MSc in Mathematics-Economics Advisor: Asger Lunde. Thesis: <i>Particle Markov Chain Monte Carlo for Stochastic Volatility Models</i> . | May 2015 |
| | BSc in Mathematics-Economics Advisor: Filip Pertold. Thesis: <i>Does Sickness Absence Predict Unemployment? — Evidence from Danish Administrative Panel Data</i> . | June 2012 |
| SELECTED PRESENTATIONS | The First Meeting on Quantitative Educational Research in Denmark, presenting the paper <i>Fade-out of Educational Interventions: Statistical and Substantive Sources</i> . | November 2021 |
| | The Annual Conference of the International Association for Applied Econometrics (IAAE 2019), presenting the paper <i>Market Betas and FOMC Announcements</i> . | June 2019 |
| | The 12th International Conference on Computational and Financial Econometrics (CFE 2018), presenting the paper <i>Exploiting News Analytics for Volatility Forecasting</i> . | December 2018 |
| | Joint Econometrics-Finance Lunch Seminar, Aarhus University, presenting the paper <i>Market Betas and FOMC Announcements</i> . | October 2018 |
| SKILLS | SAS, MATLAB, \LaTeX , R, Python, Stata, MS Office. | |
| REFERENCES | Professor Helena Skyt Nielsen Department of Economics and Business Economics, Aarhus University Fuglesangs Allé 4, 8210 Aarhus V, Denmark hnielsen@econ.au.dk | |
| | Professor Michael Rosholm Department of Economics and Business Economics, Aarhus University Fuglesangs Allé 4, 8210 Aarhus V, Denmark rom@econ.au.dk | |
| | Professor Asger Lunde Copenhagen Economics, Langebrogade 3C, 1411 Copenhagen, Denmark alu@copenhageneconomics.com | |